

**UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK**

|   |                                 |
|---|---------------------------------|
| -----X  |                                 |
| <b>In re</b>                                  | <b>: Chapter 11 Case No.</b>    |
|   | <b>:</b>                        |
| <b>LEHMAN BROTHERS HOLDINGS INC., et al.,</b> | <b>: 08-13555 (JMP)</b>         |
|   | <b>:</b>                        |
| <b>Debtors.</b>                               | <b>: (Jointly Administered)</b> |
| -----X  |                                 |

**GLOBAL NOTES PERTAINING TO DEBTORS' SCHEDULES AND STATEMENTS**

On September 15, 2008 (the "Petition Date"), and on the dates listed below, Lehman Brothers Holdings Inc. ("LBHI") and its affiliated debtors listed below (collectively, the "Debtors," and together with their non-Debtor affiliates, "Lehman") commenced cases under chapter 11 of title 11 of the United States Code (the "Bankruptcy Code") in the United States Bankruptcy Court for the Southern District of New York (the "Bankruptcy Court").

| Debtor   | Case Number    | Date Filed           |
|--|----------------|----------------------|
| Lehman Brothers Holdings Inc.  | 08-13555 (JMP) | 9/15/08              |
| BNC Mortgage LLC   | 09-10137 (JMP) | 1/9/09               |
| CES Aviation IX LLC  | 08-13907 (JMP) | 10/5/08              |
| CES Aviation LLC   | 08-13905 (JMP) | 10/5/08              |
| CES Aviation V LLC   | 08-13906 (JMP) | 10/5/08              |
| East Dover Limited   | 08-13908 (JMP) | 10/5/08              |
| Fundo de Investimento Multimercado Credito Privado<br>Navigator Investimento No Exterior | 08-13903 (JMP) | 10/5/08 <sup>1</sup> |
| LB 745 LLC   | 08-13600 (JMP) | 9/16/08              |
| LB Rose Ranch LLC  | 09-10560 (JMP) | 2/9/09               |
| Lehman Brothers Commercial Corporation   | 08-13901 (JMP) | 10/5/08              |
| Lehman Brothers Commodity Services Inc.  | 08-13885 (JMP) | 10/3/08              |
| Lehman Brothers Derivative Products Inc.   | 08-13899 (JMP) | 10/5/08              |
| Lehman Brothers Finance SA   | 08-13887 (JMP) | 10/3/08 <sup>2</sup> |
| Lehman Brothers Financial Products Inc.  | 08-13902 (JMP) | 10/5/08              |
| Lehman Brothers OTC Derivatives Inc.   | 08-13893 (JMP) | 10/3/08              |
| Lehman Brothers Special Financing Inc.   | 08-13888 (JMP) | 10/3/08              |
| Lehman Commercial Paper Inc.   | 08-13900 (JMP) | 10/5/08              |
| Lehman Scottish Finance L.P.   | 08-13904 (JMP) | 10/5/08              |
| Luxembourg Residential Properties Loan Finance S.a.r.l.                                  | 09-10108 (JMP) | 1/7/09               |
| PAMI Statler Arms LLC  | 08-13664 (JMP) | 9/23/08              |
| Structured Asset Securities Corporation  | 09-10558 (JMP) | 2/9/09               |

<sup>1</sup> Dismissed on 2/24/09.

<sup>2</sup> A chapter 15 petition for recognition of a foreign main proceeding and a concurrent motion to dismiss the chapter 11 case of Lehman Brothers Finance SA are currently pending in the Bankruptcy Court.

The Debtors are authorized to operate their businesses and manage their properties as debtors in possession pursuant to sections 1107(a) and 1108 of the Bankruptcy Code. The Debtors' chapter 11 cases are being jointly administered for procedural purposes only in the above-captioned cases pursuant to Rule 1015(b) of the Federal Rules of Bankruptcy Procedure (the "Bankruptcy Rules").

The Debtors' respective Schedules of Assets and Liabilities, Schedules of Current Income and Expenditure, and Schedules of Executory Contracts and Unexpired Leases (the "Schedules") and Statements of Financial Affairs (the "Statements" and together with the Schedules, the "Schedules and Statements") have been prepared by the Debtors' management, with the assistance of their advisors, in accordance with section 521 of the Bankruptcy Code and Bankruptcy Rule 1007.<sup>3</sup>

These Global Notes Pertaining to the Debtors' Schedules and Statements (collectively, the "Global Notes") pertain to, are incorporated by reference in, and comprise an integral part of, each of the Schedules and Statements. **These Global Notes should be referred to, and reviewed in connection with, any review of the Schedules and Statements. These Global Notes are in addition to any specific notes contained in each Debtor's Schedules or Statements.** Disclosure of information in one Schedule, Statement, exhibit or continuation sheet, even if incorrectly placed, shall be deemed to be disclosed in the correct Schedule, Statement, exhibit or continuation sheet.

**The Schedules and Global Notes should not be relied upon by any persons for information relating to current or future financial conditions, events or performance of any of the Debtors.**

1. **Reservation of Rights.** The Debtors' chapter 11 cases are the largest in history. The sheer volume of information to disclose is formidable. The circumstances surrounding the commencement of the Debtors' cases were extraordinary and have materially impacted the Debtors' ability to access and marshal information about their businesses. The Debtors' precipitous filing caused an immediate shutdown of Lehman's formerly integrated information and globally interdependent financial reporting systems. Although prepetition information has gradually become more available, it remains difficult to access. The process of gathering and consolidating the Debtors' information will continue after the filing of these Schedules and Statements, which should therefore be regarded as a work in progress, to be followed by supplements and amendments as necessary.

The Schedules and Statements are unaudited and subject to further review and potential adjustment. In preparing the Schedules and Statements, the Debtors relied on financial data derived from their books and records that was available at the time of preparation. In order to close the books and records of the Debtors as of the Petition Date and to prepare such information on a legal entity basis, the Debtors were required to make certain estimates and assumptions of all information contained in the Schedules and Statements. The Debtors have made reasonable efforts to ensure the accuracy and completeness of such financial information; however, subsequent information or discovery may result in material changes to the Schedules and Statements and inadvertent errors, omissions or inaccuracies may exist. The Debtors reserve all rights to amend or supplement their Schedules and Statements.

Nothing contained in the Schedules and Statements or these Global Notes shall constitute an admission or a waiver of any of the Debtors' rights to assert claims or defenses. For the avoidance of doubt, listing a claim on Schedule D as "secured," on Schedule E as "priority," on Schedule F as "unsecured priority," or listing a contract or lease on Schedule G as "executory" or "unexpired," does not constitute an admission by the Debtors of the legal rights of the claimant, or a waiver of the Debtors' right to recharacterize or reclassify such claim or contract. Failure to designate a claim on a given Debtor's Schedules as "disputed," "contingent," or "unliquidated" does not constitute an admission by the Debtor that such amount is not "disputed," "contingent" or "unliquidated."

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<sup>3</sup> Schedules and Statements of the Debtors may be filed on various dates within the time permitted by the Bankruptcy Code, Bankruptcy Rules, and/or orders of the Bankruptcy Court. No Schedules and Statements will be filed for Fundo de Investimento Multimercado Credito Privado Navigator Investimento No Exterior because, as noted above, its chapter 11 case was dismissed by order of the Bankruptcy Court, dated February 24, 2009.

2. **“As of” Information Date.** Unless otherwise indicated, all amounts listed in the Schedules and Statements are as of the close of business on September 14, 2008.

Pursuant to certain orders of the Bankruptcy Court (collectively, the “Court Orders”), the Debtors were authorized to, and did, conduct sales of certain of their assets, assume and/or assign certain of their unexpired executory contracts or leases, and pay certain outstanding prepetition claims from and following the Petition Date. In addition, pursuant to certain Court Orders, certain outstanding prepetition claims against the Debtors may have been paid by non-Debtor third parties following the Petition Date. Nonetheless, the Schedules and Statements reflect the Debtors’ assets and liabilities as they existed on the eve of the Petition Date. Claims for general trade payables listed on Schedule F, however, may be net of payments made through February 12, 2009. Certain of the Court Orders preserve the rights of parties in interest to dispute any amounts required to be paid to satisfy prepetition claims. Nothing herein shall be deemed to alter the rights of any party in interest to contest a payment made pursuant to a Court Order that preserves such right to contest.

3. **SIPA and Other Insolvency Proceedings.** On September 19, 2008, a proceeding was commenced under the Securities Investor Protection Act of 1970 (“SIPA”) with respect to Lehman Brothers Inc. (“LBI”). A trustee appointed under SIPA is administering LBI’s estate. LBI’s SIPA case is being administered in the Bankruptcy Court under docket number 08-01420 (JMP). In addition, as of the date of the filing of the Schedules and Statements, various insolvency proceedings have been commenced by or against certain of LBHI’s foreign affiliates.

4. **Basis of Presentation.** For purposes of filing reports with the Securities and Exchange Commission, LBHI has historically prepared consolidated financial statements, which include each of the Debtors and certain additional non-Debtor affiliates. Unlike the consolidated financial statements, the Schedules and Statements, except where otherwise indicated, reflect the assets and liabilities of each Debtor on a non-consolidated basis. Accordingly, the totals listed in the Schedules and Statements will likely differ, at times materially, from the consolidated financial reports prepared by the Debtors for public reporting purposes or otherwise.

Although the Schedules and Statements may, at times, incorporate information prepared in accordance with generally accepted accounting principles (“GAAP”), the Schedules and Statements neither purport to represent nor reconcile financial statements otherwise prepared and/or distributed by the Debtors in accordance with GAAP or otherwise. Reflection in Schedules and Statements of assets greater than liabilities is not an admission that a Debtor was solvent at the Petition Date or at any time prior to the Petition Date. Likewise, reflection in Schedules and Statements of liabilities greater than assets is not an admission that the Debtors were insolvent at their respective petition dates or any time prior to the Petition Date.

5. **Current Market Value — Net Book Value.** In many instances, current market valuations are neither maintained by nor readily available to the Debtors. It would be prohibitively expensive and unduly burdensome to obtain current market valuations of the Debtors’ property interests that are not maintained or readily available. However, the Debtors’ inventory positions are accounted for with mark-to-market accounting incorporating valuations as of the Petition Date, while the remaining assets, unless otherwise indicated, reflect the net book values of the Debtors’ assets, as recorded in the Debtors’ books and records, as of the Petition Date and may not reflect the net realizable value of the assets. Amounts ultimately realized will vary, at some times materially, from net book value.
6. **Excluded Accruals/GAAP entries.** The Schedules and Statements do not include certain deferred charges, deferred liabilities, or general reserves, or assets with a net realizable value of zero. Such amounts may, however, be reflected in the Debtors’ books and records as required in accordance with GAAP. Such accruals are general estimates of liabilities, including accrued taxes and accrued wage and/or employee benefit related obligations, which do not represent specific claims as of the Petition Date, and assets relating to, among other things, goodwill, customer relationship intangibles and loan commitment fees.
7. **Foreign Currency.** Unless otherwise indicated, all amounts are reflected in U.S. dollars.

8. **Confidentiality.** Addresses of current and former employees of the Debtors are generally not included in the Schedules and Statements. Notwithstanding, the Debtors will mail any required notice or other documents to the address in their books and records for such individuals.
9. **Consolidated Entity Accounts Payable and Disbursement Systems.** An individual Debtor's Schedules and Statements may include payments made by the Debtor for another Debtor or non-Debtor affiliate. Payments made by another Debtor or non-Debtor affiliate on behalf of the filing Debtor, however, are not necessarily included on the filing Debtor's Schedules and Statements. A description of the Debtors' prepetition centralized cash management system is set forth in the Debtors' motion for authorization to, among other things, continue using its cash management system, as modified, dated October 3, 2008 [Docket No. 669], and the supplement thereto, dated October 10, 2008 [Docket No. 826].
10. **Derivatives and other contractual agreements.** The Debtors have attempted to list on Schedule G all of the derivative contracts that they were party to as of the Petition Date. A large number of the contracts listed on Schedule G, however, may have been terminated prior or subsequent to the Petition Date. Assets and liabilities that may result, or may have resulted, from the termination of derivatives contracts are not included on the Debtors' Schedules B, D, or F, as may be applicable. Potential additional assets and/or liabilities associated with the Debtors' derivative contracts will not be disclosed until the Debtors have completed their analysis of their books and records and the numerous derivative transactions..
11. **Intercompany Claims.** Claims among the Debtors and their non-Debtor affiliates, as reflected in the balance sheet accounts of the applicable Debtors (each an "Intercompany Receivable" or "Intercompany Payable" and, collectively, the "Intercompany Claims"), are reported on Schedules B and F, as applicable. The Intercompany Claims are comprised primarily of the following components: trading activity with affiliates (buying and selling securities, derivatives, commodities among affiliates), allocation of operating expenses including interest charges and financings (notes payable/receivable, repos/reverse repos, stock or bond borrows/loans) and the transfer of cash balances, generally to LBHI and receipt of funds, generally from LBHI, to cover cash shortfalls, as a result of Lehman's cash management practices.
12. **Insiders.** Lehman employed hundreds of individuals with the title of Managing Director and Senior Vice President and thousands of individuals with the title of Vice President and Assistant Vice President. However, for its response to Statement questions 3c and 21, (i) LBHI has listed members of its Board of Directors and all employees that are, or were, Executive Officers (Chairman and Chief Executive Officer, Chief Financial Officer, Chief Administrative Officers, President and Chief Operating Officer, and Chief Legal Officer) and Global Heads and (ii) the remaining Debtors have listed Presidents, and certain Directors, Managing Directors, Senior Vice Presidents, and Vice Presents, as appropriate for their particular personnel structure. Persons have been included in the Schedules and Statements for informational purposes only and such individuals should not, simply by virtue of being listed herein, all be deemed to be "insiders" in terms of control of the Debtors, management responsibilities or functions, decision-making or corporate authority and/or as otherwise defined by applicable law, or with respect to any theories of liability or for any other purpose. In the ordinary course of Lehman's businesses, directors and officers of one Debtor may have been employed and paid by another Debtor or a non-Debtor affiliate.

Information about payments and prior relationships with Alvarez & Marsal North America, LLC is disclosed in the affidavits and supplements thereto that accompany the Debtors' Application to Retain Alvarez & Marsal North America, LLC to Provide the Debtors a Chief Restructuring Officer and Additional Personnel, and (B) to Appoint the Chief Restructuring Officer Nunc Pro Tunc to the Commencement Date [Docket Nos. 760, 1366, and 1559].
13. **Setoffs.** Prior to the Petition Date, and in the ordinary course of their businesses, the Debtors incurred a large number of setoffs in connection with, among other things, intercompany, derivative and customer/supplier transactions. Unless otherwise stated, setoffs are not listed in the Schedules and Statements and the Debtors have not intentionally offset amounts listed on Schedules B, D or F. Nonetheless, some amounts listed may have been affected by setoffs taken of which the Debtors are not yet aware. The Debtors reserve all rights to challenge any setoff and/or recoupment rights which may be asserted.

Notwithstanding foregoing, the Debtors have disclosed certain setoffs taken by financial institutions that are known to the Debtors and that the Debtors reserve the right to challenge as being outside the ordinary course of business.

14. **Mechanics' Liens.** The inventories, property and equipment listed in these Schedules and Statements and Schedules are presented without consideration of any mechanics' liens.
15. **Undetermined Amounts.** The description of an amount as "unknown," "unliquidated," or "undetermined" is not intended to reflect upon the materiality of such amount.
16. **Pledged Assets.** A significant amount of the assets listed on the Debtors' Schedule B have been pledged as collateral by the Debtors and are outside of the Debtors' control. These assets include, among other things, cash, securities, real estate loans and corporate loans and other inventory.
17. **Guarantees.** Contractual guarantees issued by a Debtor have been listed on that Debtor's Schedule G. Claims of contract counterparties arising under these guarantees have been listed on the Debtor's Schedule F as contingent liabilities. In addition, LBHI guaranteed the payment of all liabilities, obligations and commitments of certain of its subsidiaries. LBHI has listed each of the guaranteed subsidiaries, but not the creditors of those guaranteed subsidiaries, as a contingent, unliquidated and disputed creditor on LBHI's Schedule F. LBHI frequently served as credit support provider to its affiliates in connection with their derivative contracts. As noted in Global Note 10 about contingent liabilities associated with the derivative contracts, these contingent liabilities will not be disclosed until the Debtors have completed their analysis of the numerous derivative transactions. The Debtors may identify additional guarantees as they continue their review of their books and records, executory contracts, unexpired leases, secured financing, debt instruments and other such agreements, and will amend their Schedules accordingly.
18. **Schedules.**
  - a. **Schedule A.** Real property is listed on Schedule A at net book value. Certain interests of the Debtors in real property, including mortgages and real property held for sale, are not listed on Schedule A, but have been listed as inventory in response to Schedule B. Leases of real property have not been listed on Schedule A, but have been listed on Schedule G.
  - b. **Schedule B9.** Certain Debtors who do not list any interest in insurance policies in response to Schedule B9 may hold an interest in policies of an affiliate.
  - c. **Schedule B21.** Amounts listed in response to Schedule B21 exclude claims that have been or, at a later date may be, asserted by the Debtors against their various liability policies. Additionally, the Debtors have asserted and will continue to assert various claims against affiliates involved in foreign insolvency proceedings. Said claims are subject to amendment and further reconciliation and may not be reflective of the amounts listed on the Debtors' books and records as of September 14, 2008. To the extent such claims include undetermined or unliquidated amounts, such amounts have not been included in the Debtors' Schedules.
  - d. **Schedule B23.** Licenses to conduct business are not included in Schedule B.
  - e. **Schedule D — Creditors Holding Secured Claims.** The Debtors have not undertaken a valuation of their assets in which creditors may have a secured interest. The Debtors reserve all rights to dispute or challenge the secured nature of any creditor's claim or the characterization of the structure of any transaction or any document or instrument (including, without limitation, any intercompany agreement) related to such creditor's claim. The descriptions provided in Schedule D are intended only to be a summary. Reference to the applicable loan agreements and related documents and a determination of the creditors' compliance with applicable law is necessary for a complete description of the collateral and the nature, extent and priority of any liens. Nothing in the Global Notes or the Schedules and Statements shall be deemed a modification or interpretation of the terms of such agreements or related documents.

Except as specifically stated herein, real property lessors, utility companies and other parties which may hold security deposits have not been listed on Schedule D. The Debtors have not included on Schedule D parties whose claims may be secured through rights of setoff, deposits posted by, or on behalf of, the Debtors, or inchoate statutory lien rights. Although there are multiple parties that hold a portion of the debt included in a secured facility, only the collateral agent has been listed for purposes of Schedule D.

- f. **Schedule E — Creditors Holding Unsecured Priority Claims.** Schedule E does not include obligations for employee-related medical, dental, prescription drug, death and other benefits under group benefit plans that have been, or may be, satisfied by a voluntary employee beneficiary association (“VEBA”) established on September 12, 2008 under section 501(c)(9) of the Internal Revenue Code of 1986. Schedule E does not include certain other employee obligations, which may be owed, or may have been satisfied, by LBI. Schedules E and F do not include obligations related to restricted stock units.
- g. **Schedule F — Creditors Holding Unsecured Nonpriority Claims.** Certain creditors owe amounts to the Debtors and, as such, may have valid setoff and recoupment rights with respect to the balances listed on Schedule F.

The Debtors’ responses to Statement question 4 disclose pending litigation involving the Debtors. Claims related to pending litigations are listed on Schedule F as contingent, unliquidated and disputed liabilities. In certain litigations, however, plaintiffs have not clearly identified which Lehman entity or entities are the intended defendants (naming “Lehman” or “Lehman Brothers”). In such cases, the litigation is disclosed by LBHI’s in response to Statement question 4 and claims are listed on LBHI’s Schedule F as a contingent, unliquidated and disputed liabilities.

- h. **Schedule G — Executory Contracts and Unexpired Leases.** Omission of a contract, lease or other agreement from Schedule G does not constitute an admission that such omitted contract, lease or agreement is not an executory contract or unexpired lease, and inclusion of a contract, lease or other agreement on Schedule G does not constitute an admission that such contract, lease or other agreement is an executory contract, was in effect on the Petition Date, or is valid or enforceable. The contracts, leases and other agreements listed on Schedule G may have been modified, amended, supplemented or superseded from time to time by various amendments, restatements, waivers, estoppel certificates, letter and other documents, instruments and agreements which may not be listed on Schedule G.

In the ordinary course of business, the Debtors may lease certain fixtures and equipment from certain third party lessors for use in the daily operation of their business. The Debtors’ obligations pursuant to capital leases appear on Schedule D and their obligations pursuant to operating leases have been listed on Schedule F. The underlying lease agreements are listed on Schedule G. Nothing in the Schedules and Statements is or shall be construed to be an admission as to the determination of the legal status of any lease (including whether any lease is a true lease or a financing arrangement), and the Debtors reserve all rights with respect to such issues.

Certain of the Agreements listed on Schedule G may have been entered into by or on behalf of more than one of the Debtors, or a Debtor and a non-Debtor affiliate or third party. Certain of the Agreements may not have been memorialized and may be subject to dispute. Agreements that are oral in nature have also been included in Schedule G. Agreements, including certain license agreements that are not valued by the Debtors for balance sheet purposes appear on Schedule G but do not appear on Schedule B.

- i. **Schedule H — Co-Debtors.** Investigation into possible co-obligor relationships between the Debtors and/or non-debtor entities is ongoing. There may be instances where litigation is brought against multiple legal entities. Such litigation is listed on Schedule F of the appropriate Debtor

and Schedule H. The Debtors are in the process of reviewing their leases and contracts, which agreements may contain provisions leading to a co-debtor relationship.

**19. Statements.**

- a. **Statement question 1 – Income.** The amounts reported in response to Statement question 1 reflect the Debtors’ fiscal year of 12/1 to 11/30 and reflect amounts taken from the Debtors’ internal consolidated balance sheet worksheets. Amounts reported for the current period represent gross revenue for the period 12/1/2007 through and including 8/31/2008.
- b. **Statement question 2 – Other Income.** From time to time, the Debtors may have de minimis income from sources other than the operation of business that will not appear in response to Statement question 2.
- c. **Statement question 3 – Payments to Creditors.** Amounts still owing to any creditor listed on Statement 3b or 3c are reflected in Schedule E and F, as applicable.
  - i. **Statement Question 3b.** The payments listed reflect payments made by the applicable Debtor entity and those payments made by LBI on the Debtors’ behalf. Payments made by LBI are indicated with an asterisk on Schedule 3b.
  - ii. **Statement Question 3c.** The payments listed on the Debtors’ response to Statement question 3c reflect payments made by the applicable Debtor entity and those payments made by LBI on the Debtors’ behalf. Payments made by LBI are indicated with an asterisk on Schedule 3c. Amounts listed include payroll payments, W-2 income events, checks and wires. For explanation of the treatment of payments that may have been made by an affiliate on behalf of another affiliate, please refer to Global Note 6.
- d. **Statement question 4b – Property attached, garnished or seized.** The Debtors have listed amounts held by certain financial institutions pending the legal and/or equitable resolution of various asserted claims. The Debtors contest and dispute these parties’ right to hold, attach garnish or seize such funds.
- e. **Statement question 7 – Gifts.** See Global Note 9 above regarding the Debtors’ consolidated entity accounts payable and disbursement systems.
- f. **Statement question 8 – Losses.** The Debtors’ responses to Statement question 8 do not include financial losses or defense costs paid pursuant to the director and officer liability policies.
- g. **Statement question 10 – Other Transfers.** In response to Statement question 10, the Debtors list certain transfers of collateral that were made prior to and remained outstanding as of the petition date of the respective Debtor. The Debtors reserve the right to argue that such transfers were outside the ordinary course of business and reserve all rights with respect to a final determination as to the nature of the transfers, notwithstanding their inclusion in this Statement question 10. Investigation continues with respect to such transfers.
- h. **Statement question 12 – Safe Deposit Boxes.** The Debtors have listed certain physical vaults in response to the applicable Debtor’s response to statement question 12. Investigation and inquiry continues in efforts to ascertain information about and/or obtain control over assets of the Debtors that may be in vaults of non-debtor affiliates and third parties, including financial institutions, holding such assets at the direction of such non-debtor affiliates or third parties.
- i. **Statement question 18 – Nature, location and name of business.** The Debtors’ responses to Statement question 18 includes only ownership interests in businesses that are either (i) direct subsidiaries of the applicable Debtor or (ii) entities that file reports with the Securities and Exchange Commission (an “SEC-filer”).

- j. Statement question 19 – Books, Records and Financial Statements.** The firms and individuals listed in response to Statement questions 19(a)-(c) are not intended to be an exhaustive list of all parties but rather represent a listing of those firms and/or individuals that supervised or were primarily responsible for the respective tasks.
- k. Statement question 20 – Inventory.** The Debtors maintain physical inventory at the vaults listed in response to Statement question 12 and in the vaults of certain non-debtor affiliates and third parties and maintain their non-physical inventory in accounts at certain non-Debtor affiliates including LBI (the “Non-physical Accounts”). An electronic inventory calculation with respect to the Non-physical Accounts was prepared periodically by LBI and/or Lehman Brothers International (Europe) and provided to the Debtors at regular intervals prior to the Petition Date.
- l. Statement questions 21 and 22.** The Debtors’ response reflects information as of each respective Debtor’s petition date.



## United States Bankruptcy Court

Southern District Of New YorkIn re Lehman Brothers OTC Derivatives Inc.,  
DebtorCase No. 08-13893 (JMP)Chapter 11**SUMMARY OF SCHEDULES**

Indicate as to each schedule whether that schedule is attached and state the number of pages in each. Report the totals from Schedules A, B, D, E, F, I, and J in the boxes provided. Add the amounts from Schedules A and B to determine the total amount of the debtor's assets. Add the amounts of all claims from Schedules D, E, and F to determine the total amount of the debtor's liabilities. Individual debtors also must complete the "Statistical Summary of Certain Liabilities and Related Data" if they file a case under chapter 7, 11, or 13.

| NAME OF SCHEDULE  | ATTACHED<br>(YES/NO) | NO. OF SHEETS | ASSETS              | LIABILITIES     | OTHER  |
|---|----------------------|---------------|---------------------|-----------------|--------|
| A - Real Property   |                      | 1             | \$ 0.00             |                 |        |
| B - Personal Property   |                      | 8             | \$ 3,828,790,245.93 |                 |        |
| C - Property Claimed<br>as Exempt   |                      | 1             |                     |                 |        |
| D - Creditors Holding<br>Secured Claims   |                      | 1             |                     | \$ Undetermined |        |
| E - Creditors Holding Unsecured<br>Priority Claims<br>(Total of Claims on Schedule E) |                      | 2             |                     | \$ Undetermined |        |
| F - Creditors Holding Unsecured<br>Nonpriority Claims                                 |                      | 4             |                     | \$ Undetermined |        |
| G - Executory Contracts and<br>Unexpired Leases                                       |                      | 59            |                     |                 |        |
| H - Codebtors   |                      | 1             |                     |                 |        |
| I - Current Income of<br>Individual Debtor(s)   | No                   |               |                     |                 | \$ N/A |
| J - Current Expenditures of Individual<br>Debtors(s)                                  | No                   |               |                     |                 | \$ N/A |
| <b>TOTAL</b>  |                      | 77            | \$ 3,828,790,245.93 | \$ Undetermined |        |

B6A (Official Form 6A) (12/07)

In re Lehman Brothers OTC Derivatives Inc.,  
Debtor

Case No. 08-13893 (JMP)  
(If known)

## SCHEDULE A – REAL PROPERTY

Except as directed below, list all real property in which the debtor has any legal, equitable, or future interest, including all property owned as a co-tenant, community property, or in which the debtor has a life estate. Include any property in which the debtor holds rights and powers exercisable for the debtor's own benefit. If the debtor is married, state whether the husband, wife, both, or the marital community own the property by placing an "H," "W," "J," or "C" in the column labeled "Husband, Wife, Joint, or Community." If the debtor holds no interest in real property, write "None" under "Description and Location of Property."

**Do not include interests in executory contracts and unexpired leases on this schedule. List them in Schedule G - Executory Contracts and Unexpired Leases.**

If an entity claims to have a lien or hold a secured interest in any property, state the amount of the secured claim. See Schedule D. If no entity claims to hold a secured interest in the property, write "None" in the column labeled "Amount of Secured Claim."

If the debtor is an individual or if a joint petition is filed, state the amount of any exemption claimed in the property only in Schedule C - Property Claimed as Exempt.

| DESCRIPTION AND<br>LOCATION OF<br>PROPERTY | NATURE OF DEBTOR'S<br>INTEREST IN PROPERTY | HUSBAND, WIFE, JOINT,<br>OR COMMUNITY | CURRENT VALUE<br>OF DEBTOR'S<br>INTEREST IN<br>PROPERTY, WITHOUT<br>DEDUCTING ANY<br>SECURED CLAIM<br>OR EXEMPTION | AMOUNT OF<br>SECURED<br>CLAIM |
|--|--|---------------------------------------|--|-------------------------------|
| None                                       |  |                                       |  |                               |

Total ►

\$ 0.00

(Report also on Summary of Schedules.)

B6B (Official Form 6B) (12/07)

In re Lehman Brothers OTC Derivatives Inc.,  
DebtorCase No. 08-13893 (JMP)  
(If known)**SCHEDULE B – PERSONAL PROPERTY**

Except as directed below, list all personal property of the debtor of whatever kind. If the debtor has no property in one or more of the categories, place an "x" in the appropriate position in the column labeled "None." If additional space is needed in any category, attach a separate sheet properly identified with the case name, case number, and the number of the category. If the debtor is married, state whether the husband, wife, both, or the marital community own the property by placing an "H," "W," "J," or "C" in the column labeled "Husband, Wife, Joint, or Community." If the debtor is an individual or a joint petition is filed, state the amount of any exemptions claimed only in Schedule C - Property Claimed as Exempt.

**Do not list interests in executory contracts and unexpired leases on this schedule. List them in Schedule G - Executory Contracts and Unexpired Leases.**

If the property is being held for the debtor by someone else, state that person's name and address under "Description and Location of Property." If the property is being held for a minor child, simply state the child's initials and the name and address of the child's parent or guardian, such as "A.B., a minor child, by John Doe, guardian." Do not disclose the child's name. See 11 U.S.C. § 112 and Fed. R. Bankr. P. 1007(m).

| TYPE OF PROPERTY   | N<br>O<br>N<br>E | DESCRIPTION AND LOCATION<br>OF PROPERTY   | HUSBAND, WIFE, JOINT,<br>OR COMMUNITY | CURRENT VALUE OF<br>DEBTOR'S INTEREST<br>IN PROPERTY, WITH-<br>OUT DEDUCTING ANY<br>SECURED CLAIM<br>OR EXEMPTION |
|--|------------------|---|---------------------------------------|---|
| 1. Cash on hand.   | X                |   |                                       |   |
| 2. Checking, savings or other financial accounts, certificates of deposit, or shares in banks, savings and loan, thrift, building and loan, and homestead associations, or credit unions, brokerage houses, or cooperatives. |                  | See attached rider  |                                       | \$4,657.54  |
| 3. Security deposits with public utilities, telephone companies, landlords, and others.  | X                |   |                                       |   |
| 4. Household goods and furnishings, including audio, video, and computer equipment.  | X                |   |                                       |   |
| 5. Books; pictures and other art objects; antiques; stamp, coin, record, tape, compact disc, and other collections or collectibles.  | X                |   |                                       |   |
| 6. Wearing apparel.  | X                |   |                                       |   |
| 7. Furs and jewelry.   | X                |   |                                       |   |
| 8. Firearms and sports, photographic, and other hobby equipment.   | X                |   |                                       |   |
| 9. Interests in insurance policies. Name insurance company of each policy and itemize surrender or refund value of each.   |                  | Although no specific insurance policy is in place for this Company, the Company is a beneficiary on the policies of Lehman Brothers Holdings Inc. ("LBHI"). These policies are listed on rider B9 of the LBHI Schedule B. |                                       |   |
| 10. Annuities. Itemize and name each issuer.   | X                |   |                                       |   |

B6B (Official Form 6B) (12/07) – Cont.

In re Lehman Brothers OTC Derivatives Inc.,  
Debtor

Case No. 08-13893 (JMP)  
(If known)

**SCHEDULE B – PERSONAL PROPERTY**  
(Continuation Sheet)

| TYPE OF PROPERTY  | N<br>O<br>N<br>E | DESCRIPTION AND LOCATION<br>OF PROPERTY   | HUSBAND, WIFE, JOINT,<br>OR COMMUNITY | CURRENT VALUE OF<br>DEBTOR'S INTEREST<br>IN PROPERTY, WITH-<br>OUT DEDUCTING ANY<br>SECURED CLAIM<br>OR EXEMPTION |
|---|------------------|---|---------------------------------------|---|
| 11. Interests in an education IRA as defined in 26 U.S.C. § 530(b)(1) or under a qualified State tuition plan as defined in 26 U.S.C. § 529(b)(1). Give particulars. (File separately the record(s) of any such interest(s). 11 U.S.C. § 521(c).) | X                |   |                                       |   |
| 12. Interests in IRA, ERISA, Keogh, or other pension or profit sharing plans. Give particulars.   | X                |   |                                       |   |
| 13. Stock and interests in incorporated and unincorporated businesses. Itemize.   |                  | See Debtors' response to Schedule B30 for a listing of the Debtors' investment interest in non-affiliate entities |                                       |   |
| 14. Interests in partnerships or joint ventures. Itemize.   | X                |   |                                       |   |
| 15. Government and corporate bonds and other negotiable and nonnegotiable instruments.  |                  | See Debtors' response to Schedule 30 - Inventory  |                                       |   |
| 16. Accounts receivable.  |                  | See attached rider  |                                       | \$1,732,176,034.54  |
| 17. Alimony, maintenance, support, and property settlements to which the debtor is or may be entitled. Give particulars.  | X                |   |                                       |   |
| 18. Other liquidated debts owed to debtor including tax refunds. Give particulars.  | X                |   |                                       |   |
| 19. Equitable or future interests, life estates, and rights or powers exercisable for the benefit of the debtor other than those listed in Schedule A - Real Property.  | X                |   |                                       |   |
| 20. Contingent and noncontingent interests in estate of a decedent, death benefit plan, life insurance policy, or trust.  | X                |   |                                       |   |

B6B (Official Form 6B) (12/07) – Cont.

In re Lehman Brothers OTC Derivatives Inc.,  
Debtor

Case No. 08-13893 (JMP)  
(If known)

**SCHEDULE B – PERSONAL PROPERTY**  
(Continuation Sheet)

| TYPE OF PROPERTY  | N<br>O<br>N<br>E | DESCRIPTION AND LOCATION<br>OF PROPERTY | HUSBAND, WIFE, JOINT,<br>OR COMMUNITY | CURRENT VALUE OF<br>DEBTOR'S INTEREST<br>IN PROPERTY, WITH-<br>OUT DEDUCTING ANY<br>SECURED CLAIM<br>OR EXEMPTION |
|---|------------------|---|---------------------------------------|---|
| 21. Other contingent and unliquidated claims of every nature, including tax refunds, counterclaims of the debtor, and rights to setoff claims. Give estimated value of each.  | X                |   |                                       |   |
| 22. Patents, copyrights, and other intellectual property. Give particulars.   | X                |   |                                       |   |
| 23. Licenses, franchises, and other general intangibles. Give particulars.  | X                |   |                                       |   |
| 24. Customer lists or other compilations containing personally identifiable information (as defined in 11 U.S.C. § 101(41A)) provided to the debtor by individuals in connection with obtaining a product or service from the debtor primarily for personal, family, or household purposes. | X                |   |                                       |   |
| 25. Automobiles, trucks, trailers, and other vehicles and accessories.  | X                |   |                                       |   |
| 26. Boats, motors, and accessories.   | X                |   |                                       |   |
| 27. Aircraft and accessories.   | X                |   |                                       |   |
| 28. Office equipment, furnishings, and supplies.  | X                |   |                                       |   |
| 29. Machinery, fixtures, equipment, and supplies used in business.  | X                |   |                                       |   |
| 30. Inventory.  |                  | See attached rider                      |                                       | \$1,562,434,729.80  |
| 31. Animals.  | X                |   |                                       |   |
| 32. Crops - growing or harvested. Give particulars.   | X                |   |                                       |   |
| 33. Farming equipment and implements.   | X                |   |                                       |   |
| 34. Farm supplies, chemicals, and feed.   | X                |   |                                       |   |

B6B (Official Form 6B) (12/07) – Cont.

In re Lehman Brothers OTC Derivatives Inc.,  
Debtor

Case No. 08-13893 (JMP)  
(If known)

**SCHEDULE B – PERSONAL PROPERTY**  
(Continuation Sheet)

| TYPE OF PROPERTY   | N<br>O<br>N<br>E | DESCRIPTION AND LOCATION<br>OF PROPERTY | HUSBAND, WIFE, JOINT,<br>OR COMMUNITY | CURRENT VALUE OF<br>DEBTOR'S INTEREST<br>IN PROPERTY, WITH-<br>OUT DEDUCTING ANY<br>SECURED CLAIM<br>OR EXEMPTION |
|--|------------------|---|---------------------------------------|---|
| 35. Other personal property of any kind not<br>already listed. Itemize.  |                  | See attached rider                      |                                       | \$534,174,824.05  |
| <p>3 continuation sheets attached Total ►</p> <p>(Include amounts from any continuation<br/>sheets attached. Report total also on<br/>Summary of Schedules.)</p> |                  |   |                                       | \$ 3,828,790,245.93   |

In re: Lehman Brothers OTC Derivatives Inc.

Case No. 08-13893 (JMP)

**SCHEDULE B -PERSONAL PROPERTY**  
**Rider B.2 - Bank Accounts**

| <b>BANK</b>                      | <b>ADDRESS</b>                                  | <b>ACCOUNT<br/>NUMBER</b> |
|----------------------------------|---|---------------------------|
| J.P. Morgan Chase & Co.          | 277 Park Avenue NY, NY 11017                    | 066-624-770               |
| J.P. Morgan Chase & Co.          | 277 Park Avenue NY, NY 11017                    | LBK                       |
| J.P. Morgan Chase & Co.          | 277 Park Avenue NY, NY 11017                    | 066-626277                |
| J.P. Morgan Chase & Co.          | 277 Park Avenue NY, NY 11017                    | 066-626412                |
| Lehman Brothers Asset Management | 125 High Street 17 Floor, Boston, MA 02110-2704 | 150006810                 |
| Bank of New York                 | One Wall Street 41st Floor NY, NY 10286         | 382232                    |

**Note: Sum total of bank balances per the general ledger is \$4657.54 and is subject to book-bank  
reconciliation differences**

In re: Lehman Brothers OTC Derivatives Inc.

Case No. 08-13893 (JMP)

**SCHEDULE B -PERSONAL PROPERTY**  
**Rider B.16 - Accounts Receivable**

| DESCRIPTION   | VALUE                            |
|---|----------------------------------|
| LB International (Europe) - Inter Company Collateral Receivable | \$29,524,122.59                  |
| Lehman Brothers Inc. - Inter Company Collateral Receivable      | \$52,623,657.42                  |
| Lehman Brothers Inc. - Inter Company Commodity Receivable       | \$3,957,953.34                   |
| Lehman Brothers Inc. - Inter Company Interest Receivable        | \$74,671.67                      |
| Lehman Brothers Securities N.V. - Inter Company Receivable      | \$5,049.96                       |
| CUST REC - CASH COLLATERAL                                      | \$1,119,353,846.36               |
| CUST REC-SECURITIES-STREET                                      | -\$2,114,354.02                  |
| DUE FROM OTHERS-INTEREST REC.                                   | \$570,656.05                     |
| INTER-COMPANY   | \$462,332,985.96                 |
| REC.FROM B/D- DEPOSITS  | \$65,575,940.21                  |
| REC.FROM B/D-CMDTY BROKERAGE                                    | \$21,505.00                      |
| REC.FROM CLEARING ORGS.   | \$250,000.00                     |
| Total   | <u><u>\$1,732,176,034.54</u></u> |



In re: Lehman Brothers OTC Derivatives Inc.

Case No. 08-13893 (JMP)

**SCHEDULE B -PERSONAL PROPERTY**  
**Rider B.30 - Inventory**

| <b>DESCRIPTION</b>  | <b>NET BOOK VALUE</b>            |
|---|----------------------------------|
| OTHER - FLASH TO GL REC   | -\$729,031.00                    |
| US CORPORATE LOANS  | \$717,248,881.00                 |
| EQUITIES- U.S.  | \$809,783,156.00                 |
| FOREIGN EQUITIES  | \$1,482,699.00                   |
| MARK-TO-MARKET SWAPS  | -\$506,889,482.00                |
| DERIVATIVES   | \$545,914,053.74                 |
| DERIVATIVE LIQUIDITY RESERVE                                    | -\$5,593,042.00                  |
| LB Special Financing Inc. - Inter Company Derivative Receivable | \$1,217,495.06                   |
| <b>Total</b>  | <b><u>\$1,562,434,729.80</u></b> |

In re: Lehman Brothers OTC Derivatives Inc.

Case No. 08-13893 (JMP)

**SCHEDULE B -PERSONAL PROPERTY**  
**Rider B.35 - Other personal property of any kind**

| <b>DESCRIPTION</b>                                       | <b>NET BOOK VALUE</b>                 |
|--|---------------------------------------|
| STREETSIDE BRIDGE  | \$4,370.00                            |
| Lehman Brothers Inc. - Inter Company Reverse Repos       | \$487,369,769.05                      |
| LB International (Europe) - Inter Company Borrow vs Cash | \$46,800,685.00                       |
| <b>Total</b>   | <b><u><u>\$534,174,824.05</u></u></b> |

B6C (Official Form 6C) (12/07)

In re Lehman Brothers OTC Derivatives Inc.,  
Debtor

Case No. 08-13893 (JMP)  
(If known)

## SCHEDULE C – PROPERTY CLAIMED AS EXEMPT

Debtor claims the exemptions to which debtor is entitled under:

(Check one box)

☐ 11 U.S.C. § 522(b)(2)

☐ 11 U.S.C. § 522(b)(3)

☐ Check if debtor claims a homestead exemption that exceeds  
\$136,875.

| DESCRIPTION OF PROPERTY | SPECIFY LAW PROVIDING EACH EXEMPTION | VALUE OF CLAIMED EXEMPTION | CURRENT VALUE OF PROPERTY WITHOUT DEDUCTING EXEMPTION |
|-------------------------|--------------------------------------|----------------------------|---|
| Not Applicable          |                                      |                            |   |

B6D (Official Form 6D) (12/07)

In re Lehman Brothers OTC Derivatives Inc.,  
DebtorCase No. 08-13893 (JMP)  
(if known)**SCHEDULE D - CREDITORS HOLDING SECURED CLAIMS**

State the name, mailing address, including zip code, and last four digits of any account number of all entities holding claims secured by property of the debtor as of the date of filing of the petition. The complete account number of any account the debtor has with the creditor is useful to the trustee and the creditor and may be provided if the debtor chooses to do so. List creditors holding all types of secured interests such as judgment liens, garnishments, statutory liens, mortgages, deeds of trust, and other security interests.

List creditors in alphabetical order to the extent practicable. If a minor child is the creditor, state the child's initials and the name and address of the child's parent or guardian, such as "A.B., a minor child by John Doe, guardian." Do not disclose the child's name. See 11 U.S.C. § 112, and Fed. R. Bankr. P. 1007(m). If all secured creditors will not fit on this page, use the continuation sheet provided.

If any entity other than a spouse in a joint case may be jointly liable on a claim, place an "X" in the column labeled "Codebtor," include the entity on the appropriate schedule of creditors, and complete Schedule H – Codebtors. If a joint petition is filed, state whether the husband, wife, both of them, or the marital community may be liable on each claim by placing an "H," "W," "J," or "C" in the column labeled "Husband, Wife, Joint, or Community."

If the claim is contingent, place an "X" in the column labeled "Contingent." If the claim is unliquidated, place an "X" in the column labeled "Unliquidated." If the claim is disputed, place an "X" in the column labeled "Disputed." (You may need to place an "X" in more than one of these three columns.)

Total the columns labeled "Amount of Claim Without Deducting Value of Collateral" and "Unsecured Portion, if Any" in the boxes labeled "Total(s)" on the last sheet of the completed schedule. Report the total from the column labeled "Amount of Claim Without Deducting Value of Collateral" also on the Summary of Schedules and, if the debtor is an individual with primarily consumer debts, report the total from the column labeled "Unsecured Portion, if Any" on the Statistical Summary of Certain Liabilities and Related Data.

☐

Check this box if debtor has no creditors holding secured claims to report on this Schedule D.

| CREDITOR'S NAME AND MAILING ADDRESS INCLUDING ZIP CODE AND AN ACCOUNT NUMBER<br>(See instructions above.)     | CODEBTOR | HUSBAND, WIFE, JOINT, OR COMMUNITY | DATE CLAIM WAS INCURRED, NATURE OF LIEN, AND DESCRIPTION AND VALUE OF PROPERTY SUBJECT TO LIEN | CONTINGENT | UNLIQUIDATED | DISPUTED | AMOUNT OF CLAIM WITHOUT DEDUCTING VALUE OF COLLATERAL | UNSECURED PORTION, IF ANY |
|---|----------|------------------------------------|--|------------|--------------|----------|---|---------------------------|
| ACCOUNT NO.   |          |                                    | DELAWARE SECRETARY OF STATE FINANCING STATEMENT # 63094505 DATED 9/06/2006                     | X          | X            | X        | Undetermined  | Undetermined              |
| FENWAY CAPITAL, LLC<br>C/O HUDSON CASTLE GROUP INC.<br>810 SEVENTH AVENUE<br>11TH FLOOR<br>NEW YORK, NY 10019 |          |                                    | VALUE \$ Undetermined  |            |              |          |   |                           |
| ACCOUNT NO.   |          |                                    |  |            |              |          |   |                           |
|   |          |                                    | VALUE \$   |            |              |          |   |                           |
| ACCOUNT NO.   |          |                                    |  |            |              |          |   |                           |
|   |          |                                    | VALUE \$   |            |              |          |   |                           |
| Subtotal ►<br>(Total of this page)  |          |                                    |  |            |              |          | \$ Undetermined                                       | \$Undetermined            |
| Total ►<br>(Use only on last page)  |          |                                    |  |            |              |          | \$ Undetermined                                       | \$Undetermined            |

(Report also on Summary of Schedules.)

(If applicable, report also on Statistical Summary of Certain Liabilities and Related Data.)

B6E (Official Form 6E) (12/07)

In re Lehman Brothers OTC Derivatives Inc.,  
Debtor

Case No. 08-13893 (JMP)  
(if known)

## SCHEDULE E - CREDITORS HOLDING UNSECURED PRIORITY CLAIMS

A complete list of claims entitled to priority, listed separately by type of priority, is to be set forth on the sheets provided. Only holders of unsecured claims entitled to priority should be listed in this schedule. In the boxes provided on the attached sheets, state the name, mailing address, including zip code, and last four digits of the account number, if any, of all entities holding priority claims against the debtor or the property of the debtor, as of the date of the filing of the petition. Use a separate continuation sheet for each type of priority and label each with the type of priority.

The complete account number of any account the debtor has with the creditor is useful to the trustee and the creditor and may be provided if the debtor chooses to do so. If a minor child is a creditor, state the child's initials and the name and address of the child's parent or guardian, such as "A.B., a minor child by John Doe, guardian." Do not disclose the child's name. See 11 U.S.C. § 112, and Fed. R. Bankr. P. 1007(m).

If any entity other than a spouse in a joint case may be jointly liable on a claim, place an "X" in the column labeled "Codebtor," include the entity on the appropriate schedule of creditors, and complete Schedule H-Codebtors. If a joint petition is filed, state whether the husband, wife, both of them, or the marital community may be liable on each claim by placing an "H," "W," "J," or "C" in the column labeled "Husband, Wife, Joint, or Community." If the claim is contingent, place an "X" in the column labeled "Contingent." If the claim is unliquidated, place an "X" in the column labeled "Unliquidated." If the claim is disputed, place an "X" in the column labeled "Disputed." (You may need to place an "X" in more than one of these three columns.)

Report the total of claims listed on each sheet in the box labeled "Subtotals" on each sheet. Report the total of all claims listed on this Schedule E in the box labeled "Total" on the last sheet of the completed schedule. Report this total also on the Summary of Schedules.

Report the total of amounts entitled to priority listed on each sheet in the box labeled "Subtotals" on each sheet. Report the total of all amounts entitled to priority listed on this Schedule E in the box labeled "Totals" on the last sheet of the completed schedule. Individual debtors with primarily consumer debts report this total also on the Statistical Summary of Certain Liabilities and Related Data.

Report the total of amounts not entitled to priority listed on each sheet in the box labeled "Subtotals" on each sheet. Report the total of all amounts not entitled to priority listed on this Schedule E in the box labeled "Totals" on the last sheet of the completed schedule. Individual debtors with primarily consumer debts report this total also on the Statistical Summary of Certain Liabilities and Related Data.

☒ Check this box if debtor has no creditors holding unsecured priority claims to report on this Schedule E.

### TYPES OF PRIORITY CLAIMS (Check the appropriate box(es) below if claims in that category are listed on the attached sheets)

☐ **Domestic Support Obligations**

Claims for domestic support that are owed to or recoverable by a spouse, former spouse, or child of the debtor, or the parent, legal guardian, or responsible relative of such a child, or a governmental unit to whom such a domestic support claim has been assigned to the extent provided in 11 U.S.C. § 507(a)(1).

☐ **Extensions of credit in an involuntary case**

Claims arising in the ordinary course of the debtor's business or financial affairs after the commencement of the case but before the earlier of the appointment of a trustee or the order for relief. 11 U.S.C. § 507(a)(3).

☐ **Wages, salaries, and commissions**

Wages, salaries, and commissions, including vacation, severance, and sick leave pay owing to employees and commissions owing to qualifying independent sales representatives up to \$10,950\* per person earned within 180 days immediately preceding the filing of the original petition, or the cessation of business, whichever occurred first, to the extent provided in 11 U.S.C. § 507(a)(4).

☐ **Contributions to employee benefit plans**

Money owed to employee benefit plans for services rendered within 180 days immediately preceding the filing of the original petition, or the cessation of business, whichever occurred first, to the extent provided in 11 U.S.C. § 507(a)(5).

B6E (Official Form 6E) (12/07) – Cont.

In re Lehman Brothers OTC Derivatives Inc.,  
Debtor

Case No. 08-13893 (JMP)  
(if known)

☐ **Certain farmers and fishermen**

Claims of certain farmers and fishermen, up to \$5,400\* per farmer or fisherman, against the debtor, as provided in 11 U.S.C. § 507(a)(6).

☐ **Deposits by individuals**

Claims of individuals up to \$2,425\* for deposits for the purchase, lease, or rental of property or services for personal, family, or household use, that were not delivered or provided. 11 U.S.C. § 507(a)(7).

☐ **Taxes and Certain Other Debts Owed to Governmental Units**

Taxes, customs duties, and penalties owing to federal, state, and local governmental units as set forth in 11 U.S.C. § 507(a)(8).

☐ **Commitments to Maintain the Capital of an Insured Depository Institution**

Claims based on commitments to the FDIC, RTC, Director of the Office of Thrift Supervision, Comptroller of the Currency, or Board of Governors of the Federal Reserve System, or their predecessors or successors, to maintain the capital of an insured depository institution. 11 U.S.C. § 507 (a)(9).

☐ **Claims for Death or Personal Injury While Debtor Was Intoxicated**

Claims for death or personal injury resulting from the operation of a motor vehicle or vessel while the debtor was intoxicated from using alcohol, a drug, or another substance. 11 U.S.C. § 507(a)(10).

\* Amounts are subject to adjustment on April 1, 2010, and every three years thereafter with respect to cases commenced on or after the date of adjustment.

0 continuation sheets attached

B6F (Official Form 6F) (12/07)

In re Lehman Brothers OTC Derivatives Inc.,  
DebtorCase No. 08-13893 (JMP)  
(if known)**SCHEDULE F - CREDITORS HOLDING UNSECURED NONPRIORITY CLAIMS**

State the name, mailing address, including zip code, and last four digits of any account number, of all entities holding unsecured claims without priority against the debtor or the property of the debtor, as of the date of filing of the petition. The complete account number of any account the debtor has with the creditor is useful to the trustee and the creditor and may be provided if the debtor chooses to do so. If a minor child is a creditor, state the child's initials and the name and address of the child's parent or guardian, such as "A.B., a minor child by John Doe, guardian." Do not disclose the child's name. See 11 U.S.C. § 112. and Fed. R. Bankr. P. 1007(m). Do not include claims listed in Schedules D and E. If all creditors will not fit on this page, use the continuation sheet provided.

If any entity other than a spouse in a joint case may be jointly liable on a claim, place an "X" in the column labeled "Codebtor," include the entity on the appropriate schedule of creditors, and complete Schedule H - Codebtors. If a joint petition is filed, state whether the husband, wife, both of them, or the marital community may be liable on each claim by placing an "H," "W," "J," or "C" in the column labeled "Husband, Wife, Joint, or Community."

If the claim is contingent, place an "X" in the column labeled "Contingent." If the claim is unliquidated, place an "X" in the column labeled "Unliquidated." If the claim is disputed, place an "X" in the column labeled "Disputed." (You may need to place an "X" in more than one of these three columns.)

Report the total of all claims listed on this schedule in the box labeled "Total" on the last sheet of the completed schedule. Report this total also on the Summary of Schedules and, if the debtor is an individual with primarily consumer debts, report this total also on the Statistical Summary of Certain Liabilities and Related Data..

☐ Check this box if debtor has no creditors holding unsecured claims to report on this Schedule F.

| CREDITOR'S NAME,<br>MAILING ADDRESS<br>INCLUDING ZIP CODE,<br>AND ACCOUNT NUMBER<br>(See instructions above.) | CODEBTOR | HUSBAND, WIFE,<br>JOINT, OR<br>COMMUNITY | DATE CLAIM WAS<br>INCURRED AND<br>CONSIDERATION FOR<br>CLAIM.<br>IF CLAIM IS SUBJECT TO<br>SETOFF, SO STATE. | CONTINGENT | UNLIQUIDATED | DISPUTED | AMOUNT OF<br>CLAIM |
|---|----------|--|--|------------|--------------|----------|--------------------|
| ACCOUNT NO.<br>See attached rider: Schedule F<br>Litigation   |          |  |  | X          | X            | X        | Undetermined       |
| ACCOUNT NO.<br>See attached rider: Schedule F<br>Payables   |          |  |  |            |              |          | Undetermined       |
| ACCOUNT NO.   |          |  |  |            |              |          |                    |
| ACCOUNT NO.   |          |  |  |            |              |          |                    |
| Subtotal ►  |          |  |  |            |              |          | \$ Undetermined    |
| Total ►   |          |  |  |            |              |          | \$ Undetermined    |

(Use only on last page of the completed Schedule F.)  
(Report also on Summary of Schedules and, if applicable, on the Statistical Summary of Certain Liabilities and Related Data.)

0 continuation sheets attached

Schedule F:  
Creditors Holding Unsecured Nonpriority Claims  
Litigation

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| Creditor name      | Address 1                            | Address 2                               | Address 3            | City       | State | Zip   | Country       | Date claim was incurred and consideration for claim | Contingent | Unliquidated | Disputed | Amount       |
|--------------------|--------------------------------------|---|----------------------|------------|-------|-------|---------------|---|------------|--------------|----------|--------------|
| Baehr Trusts Group | c/o David B. Kahn                    | One Northfield Plaza                    | Suite 100            | Northfield | IL    | 60093 | UNITED STATES | Securities Litigation                               | Y          | Y            | Y        | Undetermined |
| Zuckerman, Michael | c/o Arthur Abbey and Nancy Kaboolian | Abby Spanier Rodd Abrams & Paradis, LLP | 212 East 39th Street | New York   | NY    | 10016 | UNITED STATES | Securities Litigation                               | Y          | Y            | Y        | Undetermined |



| Creditor name                           | Address 1                   | Address 2                          | City     | State | Zip   | Country       | Date claim was incurred and consideration for claim | Contingent | Unliquidated | Disputed | Amount             |
|---|-----------------------------|------------------------------------|----------|-------|-------|---------------|---|------------|--------------|----------|--------------------|
| Alphadyne InternationalMaster           |                             |                                    |          |       |       | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$750,120.00       |
| Capstone Investment AdvA/C Cap          |                             |                                    |          |       |       | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$2,741,064.00     |
| Capstone Limited                        |                             |                                    |          |       |       |               | I/C Receivable/Payable                              | N          | N            | N        | \$2,193.06         |
| Cent Cst Cap AdvS A/C CenterC           |                             |                                    |          |       |       | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$940,143.00       |
| Credit Suisse Capital LLC               |                             |                                    |          |       |       | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$306,501.00       |
| DB ABSOLUTE RETURN STRATEGA/C           |                             |                                    |          |       |       | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$671,717.00       |
| GA DAVIES & CO                          | 440 S. LA SALLE ST.         | C/O CHICAGO STOCK EXCHANGE; 4TH FL | CHICAGO  | IL    | 60605 | UNITED STATES | General trade payable                               | N          | N            | N        | \$29.86            |
| Global Bank Corporation                 |                             |                                    |          |       |       | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$9,321,497.00     |
| Jason J Wallace                         |                             |                                    |          |       |       | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$502.00           |
| LB Asia Holdings Ltd PCO                |                             |                                    |          |       |       |               | I/C Receivable/Payable                              | N          | N            | N        | \$21.37            |
| LB International (Europe)               |                             |                                    |          |       |       |               | I/C Receivable/Payable                              | N          | N            | N        | \$11,769,605.11    |
| LB International (Europe)               |                             |                                    |          |       |       |               | I/C Derivative Payable                              | N          | N            | N        | \$0.14             |
| LB OTC Derivatives Inc.                 | 1271 Avenue of the Americas | 45th Floor                         | New York | NY    | 10020 | UNITED STATES | I/C Derivative Payable                              | N          | N            | N        | \$388,750.35       |
| LB Special Financing Inc.               | 1271 Avenue of the Americas | 45th Floor                         | New York | NY    | 10020 | UNITED STATES | I/C Receivable/Payable                              | N          | N            | N        | \$3,138,564.49     |
| LB Special Financing Inc.               | 1271 Avenue of the Americas | 45th Floor                         | New York | NY    | 10020 | UNITED STATES | I/C Collateral Payable                              | N          | N            | N        | \$6,000,000.00     |
| Lehman Bros Fin Netherlands Antilles BR |                             |                                    |          |       |       |               | I/C Collateral Payable                              | N          | N            | N        | \$66,089,753.29    |
| Lehman Brothers Europe Ltd.             |                             |                                    |          |       |       |               | I/C Receivable/Payable                              | N          | N            | N        | \$25,642.19        |
| Lehman Brothers Finance S.A.            | 1271 Avenue of the Americas | 45th Floor                         | New York | NY    | 10020 | UNITED STATES | I/C Receivable/Payable                              | N          | N            | N        | \$45,275,780.46    |
| Lehman Brothers Finance S.A.            | 1271 Avenue of the Americas | 45th Floor                         | New York | NY    | 10020 | UNITED STATES | I/C Derivative Payable                              | N          | N            | N        | \$6,305,931.31     |
| Lehman Brothers Finance S.A.            | 1271 Avenue of the Americas | 45th Floor                         | New York | NY    | 10020 | UNITED STATES | I/C Collateral Payable                              | N          | N            | N        | \$257,144,595.41   |
| Lehman Brothers Holdings Inc.           | 1271 Avenue of the Americas | 45th Floor                         | New York | NY    | 10020 | UNITED STATES | Securities borrowed from LBI and sold short         | N          | N            | N        | \$105,990.30       |
| Lehman Brothers Holdings Inc.           | 1271 Avenue of the Americas | 45th Floor                         | New York | NY    | 10020 | UNITED STATES | Securities borrowed from LBI and sold short         | N          | N            | N        | \$1,049,362,639.70 |
| Lehman Brothers Holdings Inc.           | 1271 Avenue of the Americas | 45th Floor                         | New York | NY    | 10020 | UNITED STATES | I/C Receivable/Payable                              | N          | N            | N        | \$159,893,185.98   |
| Lehman Brothers Holdings Inc.           | 1271 Avenue of the Americas | 45th Floor                         | New York | NY    | 10020 | UNITED STATES | I/C Interest Payable                                | N          | N            | N        | \$292,105.49       |
| Lehman Brothers Holdings Inc.           | 1271 Avenue of the Americas | 45th Floor                         | New York | NY    | 10020 | UNITED STATES | I/C Sub Debt  | N          | N            | N        | \$250,000,000.00   |
| Lehman Brothers Inc.                    |                             |                                    |          |       |       |               | I/C Securities Related Rec/Pay                      | N          | N            | N        | \$1,625,435.04     |
| Lehman Brothers Inc.                    |                             |                                    |          |       |       |               | I/C Receivable/Payable                              | N          | N            | N        | \$667,613.37       |
| Lehman Brothers Inc.                    |                             |                                    |          |       |       |               | I/C Repos   | N          | N            | N        | \$129,505.91       |
| Lehman Brothers Inc.                    |                             |                                    |          |       |       |               | I/C Derivative Payable                              | N          | N            | N        | \$1.32             |
| Lehman Brothers Limited                 |                             |                                    |          |       |       |               | I/C Receivable/Payable                              | N          | N            | N        | \$48,847.54        |
| Lehman Brothers Securities N.V.         |                             |                                    |          |       |       |               | I/C Receivable/Payable                              | N          | N            | N        | (\$5,049.96)       |
| Level Radar Master FundLtd. He          |                             |                                    |          |       |       | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$1,651,540.00     |
| Mark Mazzatta                           |                             |                                    |          |       |       | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$945,580.00       |
| MF GLOBAL INC                           | 440 SOUTH LA SALLE STREET   | 20TH FLOOR                         | CHICAGO  | IL    | 60605 | UNITED STATES | General trade payable                               | N          | N            | N        | \$1,674.22         |
| NewDawnA/C GSEF Al Nawras               |                             |                                    |          |       |       | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$40,282,662.00    |
| NewDawnA/C GSEF Al Saqr (Cayma          |                             |                                    |          |       |       | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$62,700,077.00    |
| Oak Hill Inv MgmtA/C Pere Ubu           |                             |                                    |          |       |       | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$359,996.00       |
| Oak Hill Inv MgmtA/C Terrebonn          |                             |                                    |          |       |       | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$1,800,015.00     |
| Oak Hill Inv MgmtA/C Windfall           |                             |                                    |          |       |       | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$330,008.00       |
| Oak Hill Strategic Partners, L          |                             |                                    |          |       |       | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$265,150.00       |
| Parker Global StrategiesA/C PG          |                             |                                    |          |       |       | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$1,930,854.00     |
| Patrick J. Collins                      |                             |                                    |          |       |       | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$1,504.00         |
| SOCIETE GENERALE, PARIS BRANCH          |                             |                                    |          |       |       | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$2,042,000.00     |
| Stephen G MacKenzie &Elizabeth          |                             |                                    |          |       |       | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$1,407.00         |
| Tortoise Cap Adv LLC A/C PGST           |                             |                                    |          |       |       | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$220,777.00       |

Schedule F:  
 Creditors Holding Unsecured Nonpriority Claims  
 Payables

| Creditor name                  | Address 1 | Address 2 | City | State | Zip | Country       | Date claim was incurred and consideration for claim | Contingent | Unliquidated | Disputed | Amount         |
|--------------------------------|-----------|-----------|------|-------|-----|---------------|---|------------|--------------|----------|----------------|
| TPG- Axon Partners, LP Head Of |           |           |      |       |     | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$1,258,971.00 |
| TPG-Axon Partners (Offshore),L |           |           |      |       |     | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$9,229,546.00 |
| TWO SIGMA INVESTMENTS LLCA/C T |           |           |      |       |     | UNITED STATES | Customer Payable                                    | N          | N            | N        | \$274,000.00   |

B6G (Official Form 6G) (12/07)

In re Lehman Brothers OTC Derivatives Inc.,  
Debtor

Case No. 08-13893 (JMP)  
(if known)

## SCHEDULE G - EXECUTORY CONTRACTS AND UNEXPIRED LEASES

Describe all executory contracts of any nature and all unexpired leases of real or personal property. Include any timeshare interests. State nature of debtor's interest in contract, i.e., "Purchaser," "Agent," etc. State whether debtor is the lessor or lessee of a lease. Provide the names and complete mailing addresses of all other parties to each lease or contract described. If a minor child is a party to one of the leases or contracts, state the child's initials and the name and address of the child's parent or guardian, such as "A.B., a minor child, by John Doe, guardian." Do not disclose the child's name. See 11 U.S.C. § 112. and Fed. R. Bankr. P. 1007(m).

☐ Check this box if debtor has no executory contracts or unexpired leases.

| NAME AND MAILING ADDRESS,<br>INCLUDING ZIP CODE,<br>OF OTHER PARTIES TO LEASE OR CONTRACT. | DESCRIPTION OF CONTRACT OR LEASE AND<br>NATURE OF DEBTOR'S INTEREST. STATE<br>WHETHER LEASE IS FOR NONRESIDENTIAL<br>REAL PROPERTY. STATE CONTRACT<br>NUMBER OF ANY GOVERNMENT CONTRACT. |
|--|--|
| See attached rider G: Derivative Contracts   |  |
|  |  |
|  |  |
|  |  |
|  |  |
|  |  |
|  |  |
|  |  |

| Contract Counterparty  | Address 1          | Address 2                   | Address 3                 | City    | State | Zip   | Country       | Contract Description  |
|--|--------------------|-----------------------------|---------------------------|---------|-------|-------|---------------|---|
| 12 METER MANAGEMENT LP A/C SELECT HEDGED HIGH-YIELD LP                 |                    |                             |                           |         |       |       |               | Derivative Master Account Number 02010812ME   |
| 12 METER MANAGEMENT LP A/C SELECT HEDGED HIGH-YIELD OVERSEAS FUND LTD  |                    |                             |                           |         |       |       |               | Derivative Master Account Number 02010812M5   |
| 1ST GLOBAL CAPITAL CORP.   |                    |                             |                           |         |       |       |               | Derivative Master Account Number 0123061ST5   |
| 3G CAPITAL PARTNERS LTD/3G FUND LP                                     |                    |                             |                           |         |       |       |               | Derivative Master Account Number 0620083GCA   |
| 737/1723430/1723440 MBI ADM GRAL DE FONDOS                             |                    |                             |                           |         |       |       |               | Derivative Master Account Number 043007MBIA   |
| 737/1733880/1733890 MBI FONDO RENTA FIJA                               |                    |                             |                           |         |       |       |               | Derivative Master Account Number 050907FOND   |
| 737/1738300/1738320 FONDO DE INVERSION PRIVADO MBI ACCIONES            |                    |                             |                           |         |       |       |               | Derivative Master Account Number 051407FOND   |
| 737/1738400/1738410 FONDO DE INVERSION PRIVADO MBI FONDO MULTISTRATEGY |                    |                             |                           |         |       |       |               | Derivative Master Account Number 051407FON5   |
| 737/1738620/1738630 MBI ARBITRAGE FONDO DE INVERSION                   |                    |                             |                           |         |       |       |               | Derivative Master Account Number 051407MBIA   |
| 737/1738730/1738740 MBI CORREDORES DE BOLSA                            |                    |                             |                           |         |       |       |               | Derivative Master Account Number 051407MBIC   |
| 820 MANAGEMENT TRUST   |                    |                             |                           |         |       |       |               | Derivative Master Account Number 120701820M   |
| ABN AMRO BANK N.V.   |                    |                             |                           |         |       |       |               | Derivative Master Account Number 020894ABAA   |
| ABS Investors, LLC   | ABS Investors, LLC | One Overton Park, Suite 400 | 3625 Cumberland Boulevard | Atlanta | GA    | 30339 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 073008ABSI dated 07/29/2008 |
| ACADIAN ASSET MGMT INC A/C ACADIAN FUND LIMITED                        |                    |                             |                           |         |       |       |               | Derivative Master Account Number 110607ACAD   |
| ACCIPITER CAPITAL MGMT LLC A/C ACCIPITER LIFE SCI FD II Q              |                    |                             |                           |         |       |       |               | Derivative Master Account Number 041008ACC6   |
| ACCIPITER CAPITAL MGMT LLC A/C ACCIPITER LIFE SCI FD LP                |                    |                             |                           |         |       |       |               | Derivative Master Account Number 041008ACC8   |
| ACCIPITER CAPITAL MGMT LLC A/C ACCIPITER LIFE SCI FUND II              |                    |                             |                           |         |       |       |               | Derivative Master Account Number 041508ACCI   |
| ACCIPITER CAPITAL MGMT LLC A/C ACCIPITER LIFE SCIEN FD II              |                    |                             |                           |         |       |       |               | Derivative Master Account Number 041008ACC7   |
| ACCIPITER CAPITAL MGMT LLC A/C ACCIPITER LIFE SCIENCES FD              |                    |                             |                           |         |       |       |               | Derivative Master Account Number 041008ACCI   |
| ADAM LINDEMANN FAMILY TRUST  |                    |                             |                           |         |       |       |               | Derivative Master Account Number 021306LIN5   |
| ADVANCED MICRO DEVICES INC   |                    |                             |                           |         |       |       |               | Derivative Master Account Number 012501XAMD   |
| AEGON USA INVEST MNGT CO   |                    |                             |                           |         |       |       |               | Derivative Master Account Number 062106AEGO   |
| AENEAS CAPITAL ADVISORS LP A/C AENEAS EVOLUTEION PORT LTD              |                    |                             |                           |         |       |       |               | Derivative Master Account Number 100207AENE   |
| AGILE GROUP LLC A/C AGILE NEXUS MS FD SPV 1 LLC (UCSG)                 |                    |                             |                           |         |       |       |               | Derivative Master Account Number 052008AGIL   |
| AGILE GROUP LLC A/C AGILE PERFORMANCE FUND LLC                         |                    |                             |                           |         |       |       |               | Derivative Master Account Number 120806AGIL   |
| AGILE GROUP LLC A/C AGILE NEXUS MULTI STRATEGY FUND LP                 |                    |                             |                           |         |       |       |               | Derivative Master Account Number 062807AGIL   |
| AHORRO CORPORACION FINANCIERA SV SA                                    |                    |                             |                           |         |       |       |               | Derivative Master Account Number 091399AHCF   |
| AIG FINANCIAL PRODUCTS CORP.   |                    |                             |                           |         |       |       |               | Derivative Master Account Number 71416AIGF  |
| AIG-FP STRUCTURED FINANCE (CAY MAN) LIMITED                            |                    |                             |                           |         |       |       |               | Derivative Master Account Number 121406AIGF   |

| Contract Counterparty                                   | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|---|-----------|-----------|-----------|------|-------|-----|---------|---|
| AIM MANAGEMENT GROUP INC A/C AIM BASIC VALUE FD         |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN22 |
| AIM MANAGEMENT GROUP INC A/C AIM CAP DEVELOPEMENT FD    |           |           |           |      |       |     |         | Derivative Master Account Number 080608INVE |
| AIM MANAGEMENT GROUP INC A/C AIM CHARTER FUND           |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN10 |
| AIM MANAGEMENT GROUP INC A/C AIM CONSTELLATION FUND     |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN11 |
| AIM MANAGEMENT GROUP INC A/C AIM CORE BOND FUND         |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN43 |
| AIM MANAGEMENT GROUP INC A/C AIM DEVELOPING MARKETS FUN |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN34 |
| AIM MANAGEMENT GROUP INC A/C AIM DIVERSIFIED DIVIDEND F |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN12 |
| AIM MANAGEMENT GROUP INC A/C AIM DYNAMICS FUND          |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN44 |
| AIM MANAGEMENT GROUP INC A/C AIM ENERGY FUND            |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN52 |
| AIM MANAGEMENT GROUP INC A/C AIM ENHANCED SHORT BOND    |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN38 |
| AIM MANAGEMENT GROUP INC A/C AIM EUROPEAN SMALL COMPANY |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN16 |
| AIM MANAGEMENT GROUP INC A/C AIM FINANCIAL SERVICES FD  |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN53 |
| AIM MANAGEMENT GROUP INC A/C AIM GLOBAL EQUITY FUND     |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN23 |
| AIM MANAGEMENT GROUP INC A/C AIM GLOBAL HEALTH CARE     |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN35 |
| AIM MANAGEMENT GROUP INC A/C AIM GLOBAL REAL ESTATE FD  |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN45 |
| AIM MANAGEMENT GROUP INC A/C AIM GLOBAL REAL ESTATE FD  |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN68 |
| AIM MANAGEMENT GROUP INC A/C AIM GLOBAL VALUE FUND      |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN17 |
| AIM MANAGEMENT GROUP INC A/C AIM GOLD & PRECIOUS METAL  |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN54 |
| AIM MANAGEMENT GROUP INC A/C AIM HIGH INCOME MUNI       |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN58 |
| AIM MANAGEMENT GROUP INC A/C AIM INCOME FUND            |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN46 |
| AIM MANAGEMENT GROUP INC A/C AIM INT BOND FUND          |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN36 |
| AIM MANAGEMENT GROUP INC A/C AIM INTERMED GOVT FD       |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN51 |
| AIM MANAGEMENT GROUP INC A/C AIM INTERNATIONAL SMALL CO |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN18 |
| AIM MANAGEMENT GROUP INC A/C AIM JAPAN FUND             |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN37 |
| AIM MANAGEMENT GROUP INC A/C AIM LARGE CAP BASIC VALUE  |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN13 |
| AIM MANAGEMENT GROUP INC A/C AIM LARGE CAP GROWTH FUND  |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN14 |
| AIM MANAGEMENT GROUP INC A/C AIM LEISURE FUND           |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN55 |

| Contract Counterparty                                   | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|---|-----------|-----------|-----------|------|-------|-----|---------|---|
| AIM MANAGEMENT GROUP INC A/C AIM LIMITED MATURITY TREAS |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN47 |
| AIM MANAGEMENT GROUP INC A/C AIM MID CAP BASIC VALUE FD |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN19 |
| AIM MANAGEMENT GROUP INC A/C AIM MULTI SECTOR FUND      |           |           |           |      |       |     |         | Derivative Master Account Number 071108INVE |
| AIM MANAGEMENT GROUP INC A/C AIM MUNICIPAL BOND FUND    |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN48 |
| AIM MANAGEMENT GROUP INC A/C AIM REAL ESTATE FUND       |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN49 |
| AIM MANAGEMENT GROUP INC A/C AIM SELECT EQUITY FUND     |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN20 |
| AIM MANAGEMENT GROUP INC A/C AIM SELECT REAL ESTATE INC |           |           |           |      |       |     |         | Derivative Master Account Number 071108INV5 |
| AIM MANAGEMENT GROUP INC A/C AIM SMALL CAP EQUITY FUND  |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN21 |
| AIM MANAGEMENT GROUP INC A/C AIM STRUCTURED CORE FUND   |           |           |           |      |       |     |         | Derivative Master Account Number 071108INV6 |
| AIM MANAGEMENT GROUP INC A/C AIM STRUCTURED GROWTH FUND |           |           |           |      |       |     |         | Derivative Master Account Number 071108INV7 |
| AIM MANAGEMENT GROUP INC A/C AIM STRUCTURED VALUE FUND  |           |           |           |      |       |     |         | Derivative Master Account Number 071108INV8 |
| AIM MANAGEMENT GROUP INC A/C AIM SUMMIT FUND            |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN15 |
| AIM MANAGEMENT GROUP INC A/C AIM TAX EXEMPT CASH FUND   |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN59 |
| AIM MANAGEMENT GROUP INC A/C AIM TAX FREE INT FUND      |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN60 |
| AIM MANAGEMENT GROUP INC A/C AIM TECHNOLOGY FUND        |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN56 |
| AIM MANAGEMENT GROUP INC A/C AIM TRIMARK ENDEAVOR FUND  |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN39 |
| AIM MANAGEMENT GROUP INC A/C AIM TRIMARK FUND           |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN40 |
| AIM MANAGEMENT GROUP INC A/C AIM TRIMARK SMALL COMP FD  |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN41 |
| AIM MANAGEMENT GROUP INC A/C AIM UTILITIES FUND         |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN57 |
| AIM MANAGEMENT GROUP INC A/C AIM VI BASIC VALUE FUND    |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN61 |
| AIM MANAGEMENT GROUP INC A/C AIM VI CAP DEVELOPMENT FD  |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN63 |
| AIM MANAGEMENT GROUP INC A/C AIM VI CAPITAL APPRECIATIO |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN62 |
| AIM MANAGEMENT GROUP INC A/C AIM VI CORE EQUITY FUND    |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN64 |
| AIM MANAGEMENT GROUP INC A/C AIM VI DYNAMICS FUND       |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN65 |
| AIM MANAGEMENT GROUP INC A/C AIM VI FINANCIAL SERVICES  |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN66 |
| AIM MANAGEMENT GROUP INC A/C AIM VI GLOBAL HEALTH CARE  |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN67 |
| AIM MANAGEMENT GROUP INC A/C AIM VI GOV SECURITIES FD   |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN69 |

| Contract Counterparty  | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|--|-----------|-----------|-----------|------|-------|-----|---------|---|
| AIM MANAGEMENT GROUP INC A/C AIM VI INTL GROWTH FUND                       |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN70 |
| AIM MANAGEMENT GROUP INC A/C AIM VI LARGE CAP GROWTH FD                    |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN71 |
| AIM MANAGEMENT GROUP INC A/C AIM VI MID CAP CORE EQUITY                    |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN73 |
| AIM MANAGEMENT GROUP INC A/C AIM VI SMALL CAP EQTY FD                      |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN74 |
| AIM MANAGEMENT GROUP INC A/C SHORT TERM BOND FUND                          |           |           |           |      |       |     |         | Derivative Master Account Number 071108IN50 |
| ALCOA INC.   |           |           |           |      |       |     |         | Derivative Master Account Number 042204ALCO |
| ALETTI GESTIELLE SGR SPA A/C ALETTI TOTAL RET ALTO DVD                     |           |           |           |      |       |     |         | Derivative Master Account Number 031006GEST |
| ALLIANZ LIFE INSURANCE COMPANY OF NORTH AMERICA                            |           |           |           |      |       |     |         | Derivative Master Account Number 032907ALL8 |
| ALLIANZ LIFE INSURANCE COMPANY OF NEW YORK                                 |           |           |           |      |       |     |         | Derivative Master Account Number 032907AL10 |
| ALLMERICA FINANCIAL CORPORATION  |           |           |           |      |       |     |         | Derivative Master Account Number 061005ALLM |
| ALPHADYNE ASSET MGMT   |           |           |           |      |       |     |         | Derivative Master Account Number 112805ALP5 |
| ALTMA FUND SICAV IN RESPECT OF HEYTESBURY SUB-FUND                         |           |           |           |      |       |     |         | Derivative Master Account Number 121907INNO |
| ALTMA FUND SICAV PLC IN RESPECT OF ROWAN SUB-FUND                          |           |           |           |      |       |     |         | Derivative Master Account Number 041508INNO |
| AM INTERNATIONAL E MAC 63 LTD  |           |           |           |      |       |     |         | Derivative Master Account Number 062905AM63 |
| AM MASTER FUND III LP  |           |           |           |      |       |     |         | Derivative Master Account Number 101706AMMA |
| AMALGAMATED GADGET LP A/C Q OPP FUND LTD                                   |           |           |           |      |       |     |         | Derivative Master Account Number 081208AMA5 |
| AMARANTH LLC   |           |           |           |      |       |     |         | Derivative Master Account Number 030501AMAR |
| AMERICAN CENTURY / A/C TARGET MATURITIES TRUST REF CENTURY TARGET MTY 2025 |           |           |           |      |       |     |         | Derivative Master Account Number 050807AM16 |
| AMERICAN CENTURY / AC-MS HIGH YIELD BOND                                   |           |           |           |      |       |     |         | Derivative Master Account Number 050807AMER |
| AMERICAN CENTURY / C A TAX FREE BOND FUND                                  |           |           |           |      |       |     |         | Derivative Master Account Number 052407AME7 |
| AMERICAN CENTURY / C ALIFORNIA HIGH-YIELD MUNICIPAL FUND                   |           |           |           |      |       |     |         | Derivative Master Account Number 052407AMES |
| AMERICAN CENTURY / CA LONG-TERM TAX-FREE FUND                              |           |           |           |      |       |     |         | Derivative Master Account Number 052907AMER |
| AMERICAN CENTURY / CA TAX-FREE MONEY MARKET FUND                           |           |           |           |      |       |     |         | Derivative Master Account Number 052907AME6 |
| AMERICAN CENTURY / CALIFORNIA HIGH-YIELD MUNICIPAL FUND                    |           |           |           |      |       |     |         | Derivative Master Account Number 050707AMER |
| AMERICAN CENTURY / CALIFORNIA LIMITED TERM TAX-FREE FUND                   |           |           |           |      |       |     |         | Derivative Master Account Number 050707AM19 |
| AMERICAN CENTURY / CALIFORNIA LONG-TERM TAX-FREE FUND                      |           |           |           |      |       |     |         | Derivative Master Account Number 050707AM20 |
| AMERICAN CENTURY / CALIFORNIA TAX-FREE BOND FUND                           |           |           |           |      |       |     |         | Derivative Master Account Number 050707AM18 |
| AMERICAN CENTURY / CALIFORNIA TAX-FREE MONEY MARKET FUND                   |           |           |           |      |       |     |         | Derivative Master Account Number 050707AM21 |
| AMERICAN CENTURY / CAPITAL PRESERVATION FUND                               |           |           |           |      |       |     |         | Derivative Master Account Number 050707AME6 |
| AMERICAN CENTURY / DIVERSIFIED BOND FUND                                   |           |           |           |      |       |     |         | Derivative Master Account Number 050807AME6 |

| Contract Counterparty  | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|--|-----------|-----------|-----------|------|-------|-----|---------|---|
| AMERICAN CENTURY / FLORIDA MUNICIPAL BOND FUND                 |           |           |           |      |       |     |         | Derivative Master Account Number 050807AM18 |
| AMERICAN CENTURY / GINNIE MAE FUND                             |           |           |           |      |       |     |         | Derivative Master Account Number 050707AM22 |
| AMERICAN CENTURY / GOVERNMENT AGENCY MONEY MARKET FUND         |           |           |           |      |       |     |         | Derivative Master Account Number 050707AM23 |
| AMERICAN CENTURY / GOVERNMENT BOND FUND                        |           |           |           |      |       |     |         | Derivative Master Account Number 050707AM24 |
| AMERICAN CENTURY / HIGH YIELD FUND                             |           |           |           |      |       |     |         | Derivative Master Account Number 050807AME7 |
| AMERICAN CENTURY / HIGH-YIELD MUNICIPAL FUND                   |           |           |           |      |       |     |         | Derivative Master Account Number 050807AM19 |
| AMERICAN CENTURY / INFLATION ADJUSTED BOND FUND                |           |           |           |      |       |     |         | Derivative Master Account Number 050707AM25 |
| AMERICAN CENTURY / INFLATION PROTECTION BOND                   |           |           |           |      |       |     |         | Derivative Master Account Number 050807AME8 |
| AMERICAN CENTURY / INTERNATIONAL BOND FUND                     |           |           |           |      |       |     |         | Derivative Master Account Number 050707AM12 |
| AMERICAN CENTURY / INVESTMENT TRUST AC-MS SELECT BOND          |           |           |           |      |       |     |         | Derivative Master Account Number 050707AME9 |
| AMERICAN CENTURY / INVESTMENT TRUST CORE PLUS                  |           |           |           |      |       |     |         | Derivative Master Account Number 050807AME5 |
| AMERICAN CENTURY / LIMITED-TERM TAX-FREE FUND                  |           |           |           |      |       |     |         | Derivative Master Account Number 052507AMER |
| AMERICAN CENTURY / LONG-TERM TAX FREE                          |           |           |           |      |       |     |         | Derivative Master Account Number 050807AM20 |
| AMERICAN CENTURY / MUNICIPAL TRUST ARIZONA MUNICIPAL BOND FUND |           |           |           |      |       |     |         | Derivative Master Account Number 050707AM10 |
| AMERICAN CENTURY / NT DIVERSIFIED BOND                         |           |           |           |      |       |     |         | Derivative Master Account Number 050807AME9 |
| AMERICAN CENTURY / PREMIUM MONET MARKET FUND                   |           |           |           |      |       |     |         | Derivative Master Account Number 050807AM10 |
| AMERICAN CENTURY / PRIME MONEY MARKET FUND                     |           |           |           |      |       |     |         | Derivative Master Account Number 050807AM11 |
| AMERICAN CENTURY / SHORT DURATION                              |           |           |           |      |       |     |         | Derivative Master Account Number 050807AM12 |
| AMERICAN CENTURY / SHORT-TERM GOVERNMENT FUND                  |           |           |           |      |       |     |         | Derivative Master Account Number 050707AM26 |
| AMERICAN CENTURY / TARGET MATURITIES TRUST 2010                |           |           |           |      |       |     |         | Derivative Master Account Number 050807AM13 |
| AMERICAN CENTURY / TARGET MATURITIES TRUST 2015                |           |           |           |      |       |     |         | Derivative Master Account Number 050807AM14 |
| AMERICAN CENTURY / TARGET MATURITIES TRUST 2020                |           |           |           |      |       |     |         | Derivative Master Account Number 050807AM15 |
| AMERICAN CENTURY / TAX-FREE BOND FUND                          |           |           |           |      |       |     |         | Derivative Master Account Number 050807AM21 |
| AMERICAN CENTURY / TAX-FREE MONEY MARKET FUND                  |           |           |           |      |       |     |         | Derivative Master Account Number 050807AM22 |
| AMERICAN CENTURY/ TARGET MATURITIES TRUST 2005                 |           |           |           |      |       |     |         | Derivative Master Account Number 050707AME8 |
| AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY              |           |           |           |      |       |     |         | Derivative Master Account Number 040500AEIL |
| AMERICAN INVESTORS LIFE INSURANCE COMPANY INC                  |           |           |           |      |       |     |         | Derivative Master Account Number 080300AILI |



| Contract Counterparty   | Address 1                | Address 2    | Address 3 | City      | State | Zip        | Country       | Contract Description  |
|---|--------------------------|--------------|-----------|-----------|-------|------------|---------------|---|
| American National Insurance Company                               | c/o SM#amperR            | PO Box 58969 |           | Houston   | TX    | 77528-8969 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 010201ANIC dated 08/30/2006 |
| AMERICAN TRADING & PRODUCTIONCO (ATAPCO)                          | 10 East Baltimore Street | Suite 1600   |           | Baltimore | MD    | 21202      | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 101207AMER dated 11/19/2007 |
| AMERIPRISE CERTIFICATE CO   |                          |              |           |           |       |            |               | Derivative Master Account Number 072607AME6   |
| AMERIPRISE FIN SER INC. A/C RIVERSOURCE STRAT INC ALLO            |                          |              |           |           |       |            |               | Derivative Master Account Number 072007AMER   |
| AMGEN INC   |                          |              |           |           |       |            |               | Derivative Master Account Number 052808AMGE   |
| AMY M. HEINRICH 2000 TRUST  |                          |              |           |           |       |            |               | Derivative Master Account Number 013107AMYM   |
| ARIA PARTNERS GP LLC A/C ARIA PARTNERS (CAYMAN) LTD               |                          |              |           |           |       |            |               | Derivative Master Account Number 042108ARIA   |
| ARIA PARTNERS GP LLC A/C ARIA PARTNERS II LP                      |                          |              |           |           |       |            |               | Derivative Master Account Number 041408ARIA   |
| ARIA PARTNERS GP LLC A/C ARIA PARTNERS LP                         |                          |              |           |           |       |            |               | Derivative Master Account Number 062507ARI6   |
| ARIA PARTNERS GP LLC A/C KATA LTD                                 |                          |              |           |           |       |            |               | Derivative Master Account Number 043008ARIA   |
| ARIA SELECT CONSUMER FUND LP                                      |                          |              |           |           |       |            |               | Derivative Master Account Number 061407ARIA   |
| ARIEL MAISLOS   |                          |              |           |           |       |            |               | Derivative Master Account Number 042406ARI5   |
| ARISTEIA CAP/ARISTEIA INTERNATIONAL LIMITED                       |                          |              |           |           |       |            |               | Derivative Master Account Number 011405ARIS   |
| ARMKAT LLC  |                          |              |           |           |       |            |               | Derivative Master Account Number 081806ARM5   |
| AROYA CAPITAL LP A/C AROYA INVESTMENTS II LLC                     |                          |              |           |           |       |            |               | Derivative Master Account Number 053008AROY   |
| ARTIS CAPITAL MANAGEMENT A/C ARTIS AGGRESSIVE GROWTH LP           |                          |              |           |           |       |            |               | Derivative Master Account Number 042307AR22   |
| ARTIS CAPITAL MANAGEMENT A/C ARTIS AGGRESSIVE GROWTH MASTER FD LP |                          |              |           |           |       |            |               | Derivative Master Account Number 042307AR20   |
| ARTIS CAPITAL MANAGEMENT A/C ARTIS PARTNER 2X (INST) LP           |                          |              |           |           |       |            |               | Derivative Master Account Number 042307AR12   |
| ARTIS CAPITAL MANAGEMENT A/C ARTIS PARTNERS (INSTITUTIONAL) LP    |                          |              |           |           |       |            |               | Derivative Master Account Number 042307ART8   |
| ARTIS CAPITAL MANAGEMENT A/C ARTIS PARTNERS 2X LTD                |                          |              |           |           |       |            |               | Derivative Master Account Number 042307AR16   |
| ARTIS CAPITAL MANAGEMENT A/C ARTIS PARTNERS LP                    |                          |              |           |           |       |            |               | Derivative Master Account Number 042307ARTI   |
| ARTIS CAPITAL MANAGEMENT A/C ARTIS PARTNERS LTD                   |                          |              |           |           |       |            |               | Derivative Master Account Number 042307AR14   |
| ARTIS CAPITAL MANAGEMENT A/C ARTIS TECHNOLOGY 2X LP               |                          |              |           |           |       |            |               | Derivative Master Account Number 042307ART6   |
| ATAPCO HOLDINGS INC   |                          |              |           |           |       |            |               | Derivative Master Account Number 081408AMER   |
| ATLANTIC SECURITY BANK G.C.                                       |                          |              |           |           |       |            |               | Derivative Master Account Number 031901ASBK   |
| ATTICUS CAPITAL LP A/C ATTICUS EMERGING MARKETS FUND LTD          |                          |              |           |           |       |            |               | Derivative Master Account Number 101206AT11   |
| ATTICUS CAPITAL LP A/C ATTICUS SELECT SPECIALTY FINANCE FUND LTD  |                          |              |           |           |       |            |               | Derivative Master Account Number 121906ATTI   |
| ATTICUS GLOBAL ADVISORS   |                          |              |           |           |       |            |               | Derivative Master Account Number 011102ATTG   |
| ATTICUS TRADING LTD   |                          |              |           |           |       |            |               | Derivative Master Account Number 101206AT10   |
| ATTICUS/ATTICUS EUROPEAN FUND LTD                                 |                          |              |           |           |       |            |               | Derivative Master Account Number 081904AEFL   |
| ATTICUS/GREEN WAY MGD ACCT SERIES GREEN WAY PORTFOLIO D           |                          |              |           |           |       |            |               | Derivative Master Account Number 101206ATT9   |
| AVALON CAPITAL GROUP LLC  |                          |              |           |           |       |            |               | Derivative Master Account Number 062007AVAL   |
| AVIVA LIFE AND ANNUITY COMPANY                                    |                          |              |           |           |       |            |               | Derivative Master Account Number 122194CLA  |

| Contract Counterparty   | Address 1                                      | Address 2                    | Address 3 | City   | State | Zip   | Country | Contract Description  |
|---|--|------------------------------|-----------|--------|-------|-------|---------|---|
| AVIVA LIFE INSURANCE COMPANY  |  |                              |           |        |       |       |         | Derivative Master Account Number 011007AMER   |
| AXIAL CAPITAL MGMT A/C AXIAL CAP INSTITUTIONAL FU                               |  |                              |           |        |       |       |         | Derivative Master Account Number 051807AXIA   |
| AYEMBEE TRUST   |  |                              |           |        |       |       |         | Derivative Master Account Number 021507AYEM   |
| BAM OPPORTUNITY FUND LP   |  |                              |           |        |       |       |         | Derivative Master Account Number 012407BAMC   |
| BANCO CANARIAS BU   |  |                              |           |        |       |       |         | Derivative Master Account Number 030207BAN5   |
| BANCO DE CREDITO E INVERSIONES  |  |                              |           |        |       |       |         | Derivative Master Account Number 082504BANC   |
| BANCO NACIONAL DE MEXICO  |  |                              |           |        |       |       |         | Derivative Master Account Number 082994BNDM   |
| BANCO SANTANDER BAHAMAS INTERNATIONAL LIMITED                                   |  |                              |           |        |       |       |         | Derivative Master Account Number 122002BSBI   |
| BANK OF AMERICA CORPORATION   |  |                              |           |        |       |       |         | Derivative Master Account Number 010399BOAC   |
| BANK OF NOVA SCOTIA   |  |                              |           |        |       |       |         | Derivative Master Account Number 35053NOVT  |
| BANKATLANTIC BANKCORP   |  |                              |           |        |       |       |         | Derivative Master Account Number 021400BAFS   |
| BANKERS LIFE AND CASUALTY COMPANY   |  |                              |           |        |       |       |         | Derivative Master Account Number 011001BLCO   |
| Bankinter Ges/BK Garantia Cupon Memoria I                                       | Bankinter Gestion de Activos, S.A., S.G.I.I.C. | C/ Marqués de Riscal, 11 bis |           | Madrid |       | 28010 | SPAIN   | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 091504BGCE dated 09/14/2004 |
| Bankinter Ges/BK Garantia Cupon Memoria II                                      | Bankinter Gestion de Activos, S.A., S.G.I.I.C. | C/ Marqués de Riscal, 11 bis |           | Madrid |       | 28010 | SPAIN   | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 091504BGDF dated 09/14/2004 |
| BANKINTER GES/BK INDICES MUNDIALES GARANTIZADO FI                               |  |                              |           |        |       |       |         | Derivative Master Account Number 121504BIMG   |
| Bankinter Ges/Bk Memoria 6x4 Garantizado FI                                     | Bankinter Gestion de Activos, S.A., S.G.I.I.C. | C/ Marqués de Riscal, 11 bis |           | Madrid |       | 28010 | SPAIN   | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 112604BEIF dated 09/14/2004 |
| BANKINTER GES/BK MEMORIA 6X4GARANTIZADO II FI                                   | Bankinter Gestion de Activos, S.A., S.G.I.I.C. | C/ Marqués de Riscal, 11 bis |           | Madrid |       | 28010 | SPAIN   | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 021505BMII dated 09/14/2004 |
| BANKINTER GEST DE ACTIVOSA/C BANKINTER GARANTIZADO                              | Bankinter Gestion de Activos, S.A., S.G.I.I.C. | C/ Marqués de Riscal, 11 bis |           | Madrid |       | 28010 | SPAIN   | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 012907BANK dated 09/14/2004 |
| BANKINTER GESTION DE ACTIVOS SGIIC S.A. A/C BK 35 PRINCIPALES II GARANTIZADO FI |  |                              |           |        |       |       |         | Derivative Master Account Number 110105BAN5   |
| BANSABADELL INVERSION A/C BS GARANTIA   |  |                              |           |        |       |       |         | Derivative Master Account Number 042606BANS   |
| BARBARA BAUGH FOR THE ESTA  |  |                              |           |        |       |       |         | Derivative Master Account Number 121407BARB   |
| BARCLAYS BANK PLC   |  |                              |           |        |       |       |         | Derivative Master Account Number 40288BARC  |
| BARCLAYS FONDOS SA SGIIC A/C FONDBARCLAYS SOLIDEZ                               |  |                              |           |        |       |       |         | Derivative Master Account Number 110705BARC   |
| BARCLAYS PENSIONES SA A/C FONDBARCLAYS SOLIDEZ                                  |  |                              |           |        |       |       |         | Derivative Master Account Number 120905BAR5   |
| BART WOYTOWICZ  |  |                              |           |        |       |       |         | Derivative Master Account Number 041405BAWO   |
| BASSO CAPITAL MGMT LP A/C BASSO CREDIT OPP HOLD FD LTD                          |  |                              |           |        |       |       |         | Derivative Master Account Number 062907BASS   |
| BAY HARBOUR MGMT LC/TROPHY HUNTER INVESTMENTS LTD.                              |  |                              |           |        |       |       |         | Derivative Master Account Number 011107BAYH   |
| BBVA GESTION SA A/C BBVA 5X5 FI   |  |                              |           |        |       |       |         | Derivative Master Account Number 030807BBVG   |
| BBVA GESTION SA SGIIC   |  |                              |           |        |       |       |         | Derivative Master Account Number 030707BBV5   |
| BEACON ROCK CAPITAL MASTER  |  |                              |           |        |       |       |         | Derivative Master Account Number 011106BEA5   |
| BEAFORD INVESTMENTS LTD   |  |                              |           |        |       |       |         | Derivative Master Account Number 040397EBFD   |
| BEAR HG STRUCTURED CRE DIT STRAT MASTER FUND LTD                                |  |                              |           |        |       |       |         | Derivative Master Account Number 031104BSHG   |
| BEAR STEARNS HIGH GRADE A/C BEAR STEARS HG ENHANCE                              |  |                              |           |        |       |       |         | Derivative Master Account Number 061906BEAR   |
| BEAR STEARNS INTERNATIONAL AL LTD   |  |                              |           |        |       |       |         | Derivative Master Account Number 040797EBSI   |
| BERNARD FREIBAUM  |  |                              |           |        |       |       |         | Derivative Master Account Number 011408FREI   |

| Contract Counterparty   | Address 1                    | Address 2                     | Address 3 | City       | State | Zip        | Country       | Contract Description  |
|---|------------------------------|-------------------------------|-----------|------------|-------|------------|---------------|---|
| BERNARD L. MADOFF INVESTMENT SECURITIES LLC   |                              |                               |           |            |       |            |               | Derivative Master Account Number 021607BER5   |
| BFM BR_AA_FT/ BlackrockAsset Allocation Portfolio(  | c/o BlackRock Advisors, Inc. | 40 E. 52nd Street, 18th Floor |           | New York   | NY    | 10022      | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 080206BL41 dated 12/15/2006 |
| BFM- BVA GA BLACKROCK GLOBAL ALLOCATION PORTFOLIO- BLACKROCK SERIES FD C/O BLACKROCK FINANCIAL MGMT     |                              |                               |           |            |       |            |               | Derivative Master Account Number 030708BLA7   |
| BFM- BVA GAVI BLACKROCK GLOBAL ALLOCATION VI FD- BLACKROCK VARIABLE SERIES C/O BLACKROCK FINANCIAL MGMT |                              |                               |           |            |       |            |               | Derivative Master Account Number 030708BLA6   |
| BGI/3D CAPITAL FUND LTD.  |                              |                               |           |            |       |            |               | Derivative Master Account Number 0423043DFD   |
| Bippart Family Trust  | The Bippart Family Trust     | 555 Montgomery Drive          | Unit 68   | Santa Rosa | CA    | 95409-8818 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 082305JOHN dated 08/24/2005 |
| BIZ HOLDINGS ALPHA LP   |                              |                               |           |            |       |            |               | Derivative Master Account Number 050106BIZ5   |
| Black Bear Investment Fund  | 831 Fairfield Road           |                               |           | Atlanta    | GA    | 30327      | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 081007BLAC dated 08/10/2007 |
| BLACK RIVER ASSET MGMT LLC A/C BLACK RIVER ASIA FUND LTD  |                              |                               |           |            |       |            |               | Derivative Master Account Number 091907BL10   |
| BLACK RIVER ASSET MGMT LLC A/C BLACK RIVER TURKISH OPPORTUNITY FUND LTD                                 |                              |                               |           |            |       |            |               | Derivative Master Account Number 091907BL13   |
| BLACK RIVER GLOBAL CREDIT FUND LTD.   |                              |                               |           |            |       |            |               | Derivative Master Account Number 031704BGCF   |
| BLACK RIVER GLOBAL EQUITY FUND LTD  |                              |                               |           |            |       |            |               | Derivative Master Account Number 012004BRGE   |
| BLACK SHEEP PARTNERS  |                              |                               |           |            |       |            |               | Derivative Master Account Number 040307BLAC   |
| BLACK SHEEP PARTNERS II   |                              |                               |           |            |       |            |               | Derivative Master Account Number 040307BLA5   |
| BLACKPORT CAPITAL FUND LTD  |                              |                               |           |            |       |            |               | Derivative Master Account Number 080906BLA5   |
| BLACKROCK ECOSOLUTIONS INVESTMENT TRUST (AGRICULTURA)   |                              |                               |           |            |       |            |               | Derivative Master Account Number 082107BLAC   |
| BLACKROCK ECOSOLUTIONS INVESTMENT TRUST (NEW ENERGY)  |                              |                               |           |            |       |            |               | Derivative Master Account Number 082107BLA5   |
| BLACKROCK ECOSOLUTIONS INVESTMENT TRUST (WATER RESOURCES)   |                              |                               |           |            |       |            |               | Derivative Master Account Number 082107BLA6   |
| BlackRock EcoSolutionsInvestment Trust  | c/o BlackRock Advisors, Inc. | 40 E. 52nd Street, 18th Floor |           | New York   | NY    | 10022      | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 073007BLAC dated 12/15/2006 |
| BlackRock Enhanced DividendAchievers Trust  | c/o BlackRock Advisors, Inc. | 40 E. 52nd Street, 18th Floor |           | New York   | NY    | 10022      | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 081106STA5 dated 12/15/2006 |
| BLACKROCK FINANCIAL MGMT A/C BLACKROCK BASIC VALUE FUND   |                              |                               |           |            |       |            |               | Derivative Master Account Number 071007BLAC   |
| BLACKROCK FINANCIAL MGMT A/C BLACKROCK FOCUS VALUE FUND   |                              |                               |           |            |       |            |               | Derivative Master Account Number 071007BLA5   |
| BLACKROCK FINANCIAL MGMT A/C BLACKROCK HEALTH SCI PORT  |                              |                               |           |            |       |            |               | Derivative Master Account Number 122006BLAC   |
| BLACKROCK FINANCIAL MGMTA/C BR Intl Growth & Incom  | c/o BlackRock Advisors, Inc. | 40 E. 52nd Street, 18th Floor |           | New York   | NY    | 10022      | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 051407BLAC dated 12/15/2006 |
| BlackRock Global Energy andResources Trust  | c/o BlackRock Advisors, Inc. | 40 E. 52nd Street, 18th Floor |           | New York   | NY    | 10022      | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 081406STA5 dated 12/15/2006 |
| BlackRock Global OpportunitiesEquity Trust  | c/o BlackRock Advisors, Inc. | 40 E. 52nd Street, 18th Floor |           | New York   | NY    | 10022      | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 081106STA6 dated 12/15/2006 |
| BlackRock Health SciencesTrust  | c/o BlackRock Advisors, Inc. | 40 E. 52nd Street, 18th Floor |           | New York   | NY    | 10022      | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 081106STA7 dated 12/15/2006 |

| Contract Counterparty                                       | Address 1                     | Address 2                      | Address 3                          | City                 | State | Zip   | Country       | Contract Description  |
|---|-------------------------------|--------------------------------|------------------------------------|----------------------|-------|-------|---------------|---|
| BlackRock Real Asset Eqty Trst                              | c/o BlackRock Advisors, Inc.  | 40 E. 52nd Street, 18th Floor  |                                    | New York             | NY    | 10022 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 092806BLAC dated 12/15/2006 |
| BLACKROCK REAL ASSET EQUITY TR BASIC MATERIALS              |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 040708BLA7   |
| BLACKROCK REAL ASSET EQUITY TR METALS & MINING              |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 040708BLA8   |
| BLACKROCK REAL ASSET EQUITY TRUST ENERGY                    |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 040708BLA9   |
| BlackRock World InvestmentTrust                             | c/o BlackRock Advisors, Inc.  | 40 E. 52nd Street, 18th Floor  |                                    | New York             | NY    | 10022 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 081106STA8 dated 12/15/2006 |
| BLACKSHIP CAPTIAL MGMT L.P A/C BLACKSHIP CORE OFFSHR LTD    |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 100307BLA6   |
| BLAVIN & COMPANY INC A/C 7025 LP                            |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 101505BLAV   |
| BLUE MOUNTAIN CREDIT ALTERNATI VES MASTER FUND LP           |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 012104BLUE   |
| BLUE MOUNTAIN EQUITY ALTERNATIVE MASTER FUND LP             |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 081106BLUE   |
| BLUE ORANGE VENTURES LLC                                    |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 050206BLU5   |
| BNP PARIBAS   |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 071800BPNY   |
| BNP PARIBAS SA  |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 071700BNPP   |
| BNP PARIBAS SECURITIES CORPORATION                          |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 73224PARC  |
| BOSTON EQUITY FUND LP                                       |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 010307BOST   |
| BOZANO HOLDINGS LTD   |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 060407BOZA   |
| Brian Spanel  | 177714 Little Leaf Court      |                                |                                    | Chesterfield         | MO    | 63005 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 111606SPAN dated 01/22/2007 |
| BRIDGER CAPITAL MANAGEMENT LLCA/C SWIFTCURRENT PARTNERS LP  |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 071607BRI5   |
| BRIDGER CAPITAL MANAGMENT LLC A/C SWIFTCURRENT OFFSHORE LTD |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 071607BRID   |
| BRIGADE LEVERAGED CAPITAL STRUCTURES FUND LTD.              |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 030507BRIG   |
| BRM Group LTD   | BRM Group Ltd.                | Hartom 8 Street                |                                    | Jerusalem            |       |       | ISRAEL        | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 062904BRM dated 01/23/2006  |
| BWA/BP MASTER TRUST FOR EMPLOYEE PENSION PLANS              |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 032206BPMA   |
| C Lab Garantizado X FIMRe Caja Laboral Pop Gestion          | Caja Laboral Gestión SGIIC SA | Paseo D. J.M. Arizmendarreta 5 | 20500 Arrasate ( Gipuzkoa), España |                      |       |       | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 112205CAJA dated 10/18/2004 |
| CAI JAPAN MULTI ALPHA PORTFOLIO LTD                         |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 052307TRIB   |
| CAISSE DE DEPOT ET PLACEMENT DU QUEBEC                      |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 052797QJON   |
| CAJA DE AHORROS DEL MEDITERRAN O                            |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 060506CAJ5   |
| CAJA DE AHORROS Y PENSIONES DE BARCELONA (LA CAIX)          |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 101199CAJA   |
| Caja Laboral Bolsa Garantizado III FIM                      | Caja Laboral Gestión SGIIC SA | Paseo D. J.M. Arizmendarreta 5 |                                    | Arrasate ( Gipuzkoa) |       | 20500 | SPAIN         | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 121404CLBG dated 10/18/2004 |
| CAJA LABORAL BOLSA GARANTIZADO IX FIM                       | Caja Laboral Gestión SGIIC SA | Paseo D. J.M. Arizmendarreta 5 |                                    | Arrasate ( Gipuzkoa) |       | 20500 | SPAIN         | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 070605CAJA dated 10/18/2004 |
| Caja Laboral Bolsa Garantizado V FIM                        | Caja Laboral Gestión SGIIC SA | Paseo D. J.M. Arizmendarreta 5 |                                    | Arrasate ( Gipuzkoa) |       | 20500 | SPAIN         | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 072105CAJA dated 10/18/2004 |
| CAJA LABORAL BOLSA GARANTIZADO VI FIM                       |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 101804CAJA   |
| CAJA LABORAL POPULAR  |                               |                                |                                    |                      |       |       |               | Derivative Master Account Number 050599CAJA   |

| Contract Counterparty  | Address 1                                | Address 2                                     | Address 3                   | City       | State | Zip   | Country       | Contract Description  |
|--|--|---|-----------------------------|------------|-------|-------|---------------|---|
| CALCULATED RISK PARTNERS L   |  |   |                             |            |       |       |               | Derivative Master Account Number 021306CAL5   |
| CALYON   |  |   |                             |            |       |       |               | Derivative Master Account Number 040797EBIL   |
| CALYPSO PARTNERS A/C CALYPSO GLBL OPP MSTR FD                        |  |   |                             |            |       |       |               | Derivative Master Account Number 030807CA11   |
| CAMDEN CREEK INVESTMENTS LLC   |  |   |                             |            |       |       |               | Derivative Master Account Number 022007KGRE   |
| CANYON BALANCED EQUITY MASTER FUND LTD                               |  |   |                             |            |       |       |               | Derivative Master Account Number 072204CANB   |
| CANYON VAL REALIZATION FN D (CAYMAN) LTD                             |  |   |                             |            |       |       |               | Derivative Master Account Number 032802CVRC   |
| CANYON VALUE REALIZATION FUND L.P.                                   |  |   |                             |            |       |       |               | Derivative Master Account Number 032802CVRF   |
| CANYON VALUE REALIZATION MAC 18 LTD.                                 |  |   |                             |            |       |       |               | Derivative Master Account Number 042202CANY   |
| CAP FUND LP  |  |   |                             |            |       |       |               | Derivative Master Account Number 031202CONC   |
| CAPSTONE INVESTMENT ADV A/C CAPSTONE VEGA SHIELD MASTER (CAYMAN) LTD |  |   |                             |            |       |       |               | Derivative Master Account Number 031208CAPS   |
| CAPSTONE INVESTMENT ADV A/C CAPSTONE VOLATILITY CAYMEN               |  |   |                             |            |       |       |               | Derivative Master Account Number 121107CAPS   |
| Cardinal Investments Sub I, L.P.                                     | Cardinal Investment Sub I, L.P.          | 201 Main Street                               | Suite 2300                  | Fort Worth | TX    | 76102 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 102601CARD dated 10/10/2007 |
| CARLIN EQUITIES CORPORATION  |  |   |                             |            |       |       |               | Derivative Master Account Number 101606CAR8   |
| CARLTON HILL GLOBCAP/CARLTONHILL SPE PRTR I MST FD                   |  |   |                             |            |       |       |               | Derivative Master Account Number 080607CARL   |
| CARLYLE INV MGMT LLC A/C CSP II AIV ACQUISITION LLC                  |  |   |                             |            |       |       |               | Derivative Master Account Number 100207CARL   |
| CarlyleBlueWavePtrs / CarlyleMulti Strategy Master                   | Carlyle Multi-Strategy Master Fund, Ltd. | c/o Carlyle-Blue Wave Partners Management, LP | 1177 6th Avenue, 16th Floor | New York   | NY    | 10036 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 021307CAR5 dated 03/07/2007 |
| CECIL S. HARRELL IRREVOCABLE TRUST                                   |  |   |                             |            |       |       |               | Derivative Master Account Number 122004CSHI   |
| CENT CST CAP ADVS A/C CENTER COAST CAP PTNRS OFFSHORE LTD            |  |   |                             |            |       |       |               | Derivative Master Account Number 062507CEN9   |
| CENTRAL EUROPEAN MEDIA   |  |   |                             |            |       |       |               | Derivative Master Account Number 030508CENT   |
| CENTURION INVESTORS LLC A/C CENTURION LONG TERM STRAT                |  |   |                             |            |       |       |               | Derivative Master Account Number 032207CENT   |
| CENTURION LONG TERM STRATEGIESLP                                     |  |   |                             |            |       |       |               | Derivative Master Account Number 032207CEN8   |
| CENTURION PARTNERS LP  |  |   |                             |            |       |       |               | Derivative Master Account Number 032207CE10   |
| CGS LTD  |  |   |                             |            |       |       |               | Derivative Master Account Number 101206SAND   |
| CHANGING PARAMETERS A/C CHANGING PARAMETERS FUND                     |  |   |                             |            |       |       |               | Derivative Master Account Number 032708CHAN   |
| CHANGING PARAMETERS A/C CHANGING PARAMETERS PORTFOLIO                |  |   |                             |            |       |       |               | Derivative Master Account Number 052108CHAN   |
| CHARLES R. BRONFMAN  |  |   |                             |            |       |       |               | Derivative Master Account Number 021507BRON   |
| CHASE LENFEST  |  |   |                             |            |       |       |               | Derivative Master Account Number 041801CLEN   |
| CHASTELL FOUNDATION  |  |   |                             |            |       |       |               | Derivative Master Account Number 021507CHA5   |
| CHILTON INVESTMENT CO LLC A/C CHILTON NEW ERA PARTNERSLP             |  |   |                             |            |       |       |               | Derivative Master Account Number 082807CHIL   |
| CHILTON INVESTMENT COMPANY A/C ZEPHYR FUND LTD                       |  |   |                             |            |       |       |               | Derivative Master Account Number 112007CHIL   |
| CITADEL EQUITY FUND LTD - LS   |  |   |                             |            |       |       |               | Derivative Master Account Number 103105CITA   |
| CITADEL EQUITY FUND LTD.   |  |   |                             |            |       |       |               | Derivative Master Account Number 020501CEFL   |
| CITI CANYON LTD  |  |   |                             |            |       |       |               | Derivative Master Account Number 072204CITI   |

| Contract Counterparty   | Address 1                              | Address 2            | Address 3 | City    | State | Zip   | Country       | Contract Description  |
|---|--|----------------------|-----------|---------|-------|-------|---------------|---|
| CLAYMORE/FIDUCIARY MLP OPPORTU NITY FUND  |  |                      |           |         |       |       |               | Derivative Master Account Number 013108FIDU   |
| CLEARWATER CAP PTNRS LLC A/C CLRWATR CAP PTNRS FD II LP                         |  |                      |           |         |       |       |               | Derivative Master Account Number 081007CL10   |
| CLEARWATER CAP PTNRS LLC A/C CLRWTER CAP PTRS OPP FD LP                         |  |                      |           |         |       |       |               | Derivative Master Account Number 081007CLE7   |
| CLEARWATER CAP PTNRS LLC A/C CLRWTR CAP PTRNS FD III LP                         |  |                      |           |         |       |       |               | Derivative Master Account Number 081007CLEA   |
| CLIFFWOOD PARTNERS LLC A/C CLIFFWOOD ABSOLUTE RET STR                           |  |                      |           |         |       |       |               | Derivative Master Account Number 060807CLIF   |
| CLIFFWOOD PARTNERS LLC A/C CLIFFWOOD VALUE PLUS FUND LP                         |  |                      |           |         |       |       |               | Derivative Master Account Number 060807CLI8   |
| CLIFFWOOD PARTNERS LLC A/C CLIFWOOD ABS RET STRAT LTD                           |  |                      |           |         |       |       |               | Derivative Master Account Number 060807CL18   |
| Clifton/TI EMPLOYEES PENSION TRUST  | The Northern Trust Company, as Trustee | South LaSalle Street |           | Chicago | IL    | 60675 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 103105TIEM dated 02/03/2006 |
| CLINTON ASSET-BAC KED MASTER FUND LTD   |  |                      |           |         |       |       |               | Derivative Master Account Number 010906CLIN   |
| CLOVIS CAPITAL PARTNERS LP  |  |                      |           |         |       |       |               | Derivative Master Account Number 083006CLOV   |
| CLOVIS CAPITAL PRTNRS INST LP   |  |                      |           |         |       |       |               | Derivative Master Account Number 083006CLO6   |
| CLOVIS CAPITAL PTNRS CAYMN LTD  |  |                      |           |         |       |       |               | Derivative Master Account Number 083006CLO8   |
| CMG ENHANCED S&P 500 INDEX  |  |                      |           |         |       |       |               | Derivative Master Account Number 022307CO13   |
| CMG INTERNATIONAL STOCK FUND  |  |                      |           |         |       |       |               | Derivative Master Account Number 030207CO12   |
| COHEN AND STEERS CAP MGMT A/C COHEN & STEERS ADVANTAGE INCOME REALTY FUND INC   |  |                      |           |         |       |       |               | Derivative Master Account Number 040708COH9   |
| COHEN AND STEERS CAP MGMT A/C COHEN & STEERS GLOBAL REAL                        |  |                      |           |         |       |       |               | Derivative Master Account Number 032708COHE   |
| COHEN AND STEERS CAP MGMT A/C COHEN & STEERS REALTY INCOME FUND INC             |  |                      |           |         |       |       |               | Derivative Master Account Number 040708CO11   |
| COHEN AND STEERS CAP MGMT A/C COHEN & STEERS REIT AND PREFERRED INCOME FUND INC |  |                      |           |         |       |       |               | Derivative Master Account Number 040708COH6   |
| COHEN AND STEERS CAP MGMT A/C COHEN & STEERS TOTAL RETURN REALTY FUND INC       |  |                      |           |         |       |       |               | Derivative Master Account Number 040708CO10   |
| COHEN AND STEERS CAP MGMT A/C COHEN & STEERS WORLDWIDE REALTY INCOME FUND INC   |  |                      |           |         |       |       |               | Derivative Master Account Number 040708COH5   |
| COHEN AND STEERS CAP MGMT A/C COHEN & STEETS INCOME REALTY FUND INC             |  |                      |           |         |       |       |               | Derivative Master Account Number 040708COH8   |
| COHORT INVESTMENTS LIMITED  |  |                      |           |         |       |       |               | Derivative Master Account Number 091004COHO   |
| COLONIAL BANK   |  |                      |           |         |       |       |               | Derivative Master Account Number 102803UNIO   |
| COLUMBIA ASSET ALLOCATION FUND II   |  |                      |           |         |       |       |               | Derivative Master Account Number 022807CO23   |
| COLUMBIA DISCIPLINED VALUE FUN D  |  |                      |           |         |       |       |               | Derivative Master Account Number 022307COL5   |
| COLUMBIA DIVERSIFIED ALPHA FUND (MASTER) LTD                                    |  |                      |           |         |       |       |               | Derivative Master Account Number 101505COLU   |
| COLUMBIA GREATER CHINA FUND   |  |                      |           |         |       |       |               | Derivative Master Account Number 022307COL7   |
| COLUMBIA INTERNATIONAL STOCK FUND   |  |                      |           |         |       |       |               | Derivative Master Account Number 022307COL8   |

| Contract Counterparty                                     | Address 1           | Address 2          | Address 3 | City         | State | Zip   | Country       | Contract Description  |
|---|---------------------|--------------------|-----------|--------------|-------|-------|---------------|---|
| COLUMBIA LARGE CAP ENHANCED CORE FUND                     |                     |                    |           |              |       |       |               | Derivative Master Account Number 022807CO20   |
| COLUMBIA LARGE CAP EQUITY ENHANCED CORE FUND              |                     |                    |           |              |       |       |               | Derivative Master Account Number 113000NMIF   |
| COLUMBIA LARGE CAP INDEX FUND                             |                     |                    |           |              |       |       |               | Derivative Master Account Number 022807CO19   |
| COLUMBIA LIBERTY FUND (DEBT)                              |                     |                    |           |              |       |       |               | Derivative Master Account Number 030107COL6   |
| COLUMBIA LIFE GOAL BALANCED GRO WTH PORTFOLIO             |                     |                    |           |              |       |       |               | Derivative Master Account Number 030207COL8   |
| COLUMBIA LIFE GOAL GROWTH PORTFOLIO                       |                     |                    |           |              |       |       |               | Derivative Master Account Number 030207COL9   |
| COLUMBIA LIFE GOAL INCOME & GRO WTH POOL                  |                     |                    |           |              |       |       |               | Derivative Master Account Number 030207CO10   |
| COLUMBIA LIFE GOAL INCOME PORTFOLIO                       |                     |                    |           |              |       |       |               | Derivative Master Account Number 030207CO11   |
| COLUMBIA MGMT ADVISORS INC A/C COLUMBIA ALLOCATION FUND   |                     |                    |           |              |       |       |               | Derivative Master Account Number 022307CO14   |
| COLUMBIA MGMT ADVISORS INC A/C COLUMBIA S&P 500 IND FD VS |                     |                    |           |              |       |       |               | Derivative Master Account Number 010808COLU   |
| COLUMBIA MID CAP INDEX FUND                               |                     |                    |           |              |       |       |               | Derivative Master Account Number 022807CO22   |
| COLUMBIA SMALL CAP INDEX FUND                             |                     |                    |           |              |       |       |               | Derivative Master Account Number 022807CO21   |
| COLUMBIA WORLD EQUITY FUND                                |                     |                    |           |              |       |       |               | Derivative Master Account Number 022307COL9   |
| COLUMBUS BANK AND TRUST COMPANY                           |                     |                    |           |              |       |       |               | Derivative Master Account Number 020503CBTC   |
| Comcast Corporation                                       | Comcast Corporation | 1500 Market Street |           | Philadelphia | PA    | 19102 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 070703COMC dated 12/23/2004 |
| COMMONWEALTH-NILGAI ADV A/C NILGAI CAPITAL LP             |                     |                    |           |              |       |       |               | Derivative Master Account Number 080608COMM   |
| COMPASS HOLDINGS LTD                                      |                     |                    |           |              |       |       |               | Derivative Master Account Number 120706COMP   |
| COMVERSE TECHNOLOGY                                       |                     |                    |           |              |       |       |               | Derivative Master Account Number 081303CTEC   |
| CONNECTICUT GEN LIFE INSUR                                |                     |                    |           |              |       |       |               | Derivative Master Account Number 100407CONN   |
| CONSECO INSURANCE COMPANY                                 |                     |                    |           |              |       |       |               | Derivative Master Account Number 011001CAAC   |
| CONSECO LIFE INSURANCE COMPANY                            |                     |                    |           |              |       |       |               | Derivative Master Account Number 020501CLIC   |
| CONSTELLATION CAP MGMT A/C ANDROMEDA GBL CR FUND          |                     |                    |           |              |       |       |               | Derivative Master Account Number 012606ANDR   |
| CONTRA STRATEGIC OFFSHORE SHORT FUND LTD                  |                     |                    |           |              |       |       |               | Derivative Master Account Number 120706CON6   |
| CONTRA STRATEGIC SHORT FUND LP                            |                     |                    |           |              |       |       |               | Derivative Master Account Number 120706CON5   |
| CONVEX MASTER FUND LTD                                    |                     |                    |           |              |       |       |               | Derivative Master Account Number 072307CONV   |
| COOPERATIEVE CENTRALE RAIFFEIS EN-BOERENLEENBANK BA       |                     |                    |           |              |       |       |               | Derivative Master Account Number 35716RNPU  |
| COPPER RIVER INSTITUTIONAL LTD                            |                     |                    |           |              |       |       |               | Derivative Master Account Number 120706CO12   |
| COPPER RIVER INTERNATIONAL SHORT FUND LTD                 |                     |                    |           |              |       |       |               | Derivative Master Account Number 120706CO10   |
| COPPER RIVER MANAGEMENT LP A/C COPPER RIVER INTL SHT FND  |                     |                    |           |              |       |       |               | Derivative Master Account Number 121307COPP   |
| COPPER RIVER MGT LP A/C COMPASS HOLDINGS LTD              |                     |                    |           |              |       |       |               | Derivative Master Account Number 092107COPP   |
| COPPER RIVER MGT LP A/C CONTRA STRT OFFSH SHT FND         |                     |                    |           |              |       |       |               | Derivative Master Account Number 092107CO12   |
| COPPER RIVER MGT LP A/C CONTRA STRT SHT FUND LP           |                     |                    |           |              |       |       |               | Derivative Master Account Number 092107CO14   |
| COPPER RIVER MGT LP A/C COPPER RIVER INSTL LTD            |                     |                    |           |              |       |       |               | Derivative Master Account Number 092107COP8   |

| Contract Counterparty  | Address 1                                | Address 2               | Address 3  | City     | State | Zip        | Country       | Contract Description  |
|--|--|-------------------------|------------|----------|-------|------------|---------------|---|
| COPPER RIVER MGT LP A/C COPPER RIVER INTL SHT FND                              |  |                         |            |          |       |            |               | Derivative Master Account Number 092107CO10   |
| COPPER RIVER MGT LP A/C COPPER RIVER PARTNERS LP                               |  |                         |            |          |       |            |               | Derivative Master Account Number 092107COP6   |
| COPPER RIVER MGT LP A/C COPPER RIVER US SHORT FUND                             |  |                         |            |          |       |            |               | Derivative Master Account Number 082007COP5   |
| COPPER RIVER PARTNERS LP   |  |                         |            |          |       |            |               | Derivative Master Account Number 120706COP5   |
| CORE LABORATORIES LP   |  |                         |            |          |       |            |               | Derivative Master Account Number 111606CORE   |
| CORE LABORATORIES NV   |  |                         |            |          |       |            |               | Derivative Master Account Number 110106CORE   |
| CORNEAL & SCLERAL CONTACT LENSES, INC  | Corneal and Scleral Contact Lenses, Inc. | 55 East Monroe Street   | 40th Floor | Chicago  | IL    | 60603      | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 031406CORN dated 01/12/2006 |
| COURAGE CAPITAL MNGMT A/C COURAGE SPEC SIT MSTR FUND                           |  |                         |            |          |       |            |               | Derivative Master Account Number 060807COUR   |
| CRAIG AND AMY SCHIFFER   |  |                         |            |          |       |            |               | Derivative Master Account Number 0503075CHI   |
| CREDIT EUROPE BANK NV  |  |                         |            |          |       |            |               | Derivative Master Account Number 012808CRED   |
| CREDIT SUISSE  |  |                         |            |          |       |            |               | Derivative Master Account Number 071597QCSF   |
| CREDIT SUISSE CAPITAL LLC  |  |                         |            |          |       |            |               | Derivative Master Account Number 011503CSFB   |
| CREDIT SUISSE INTERNATIONAL  |  |                         |            |          |       |            |               | Derivative Master Account Number 79280CSFL  |
| CRESCENT HOLDINGS GMBH   |  |                         |            |          |       |            |               | Derivative Master Account Number 050897QCHG   |
| CROW POINT PARTNERS LLC A/C CROW POINT   |  |                         |            |          |       |            |               | Derivative Master Account Number 102006CROW   |
| CROW REALTY INVESTORS  |  |                         |            |          |       |            |               | Derivative Master Account Number 021507CRO5   |
| CSFB ALTERNATIVE INVESTMENTS A/C CS REAL EST SEC MASTER FD                     |  |                         |            |          |       |            |               | Derivative Master Account Number 102605CSF5   |
| CTC FUND MGMT LLC A/C CTC MASTER FUND LTD                                      |  |                         |            |          |       |            |               | Derivative Master Account Number 071907CHIC   |
| Cuna Mutual Life Insurance Company   | CUNA Mutual Group                        | 5910 Mineral Point Road |            | Madison  | WI    | 53705-4454 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 021103CUNA dated 04/28/2006 |
| CVS/CAREMARK CORPORATION   |  |                         |            |          |       |            |               | Derivative Master Account Number 041206CVSC   |
| DANCAP BANK (BARBADOS) INC   |  |                         |            |          |       |            |               | Derivative Master Account Number 022106DANC   |
| DANIEL F. BROPHY   |  |                         |            |          |       |            |               | Derivative Master Account Number 081406DANI   |
| DANIEL P. TULLY  |  |                         |            |          |       |            |               | Derivative Master Account Number 100306TULL   |
| DAVID ANDCAROLYN THOMAS JTWROS   |  |                         |            |          |       |            |               | Derivative Master Account Number 070606DAV6   |
| DAVID HELWIG   |  |                         |            |          |       |            |               | Derivative Master Account Number 051407HELW   |
| DAVID P. BABY  |  |                         |            |          |       |            |               | Derivative Master Account Number 012908BABY   |
| DB ABSOLUTE RETURN STRATEG A/C DB GLOBAL ALPHA STRATEGIES MASTER PORTFOLIO LTD |  |                         |            |          |       |            |               | Derivative Master Account Number 101007DEU5   |
| DB ABSOLUTE RETURN STRATEG A/C DB GLOBAL MASTERS (CQ CAPI TAL) FUND LTD        |  |                         |            |          |       |            |               | Derivative Master Account Number 100407DBAB   |
| DBSO CORPORATES LTD  |  |                         |            |          |       |            |               | Derivative Master Account Number 010507DRAW   |
| Declan Kelly   | 27 North Moore Street                    | Apartment 7C            |            | New York | NY    | 10013-5723 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 110907KELL dated 11/09/2007 |
| DEEPHAVEN DOMESTIC CONVERTIBLETRADING LTD.                                     |  |                         |            |          |       |            |               | Derivative Master Account Number 121304DDCT   |
| DEEPHAVEN RELATIVE VALUE EQUIT TRADING LTD                                     |  |                         |            |          |       |            |               | Derivative Master Account Number 092106DEEP   |
| DEERFIELD CAP MGMT LLC A/C DEERFIELD PRIVATE DESIGN I                          |  |                         |            |          |       |            |               | Derivative Master Account Number 053007DEE6   |
| DEERFIELD PRIVATE DESIGN FUND LP   |  |                         |            |          |       |            |               | Derivative Master Account Number 053007DEER   |
| DEKA INVESTMENT GMBH A/C DEKA-TECHNOLOGIE                                      |  |                         |            |          |       |            |               | Derivative Master Account Number 042607DEKA   |



| Contract Counterparty  | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|--|-----------|-----------|-----------|------|-------|-----|---------|---|
| DEKA INVESTMENT GMBH A/C DEKA-TECHNOLOGIE CF                   |           |           |           |      |       |     |         | Derivative Master Account Number 101505DEKA |
| DELAWARE ENHANCED GLOBAL DIVIDEND AND INCOME FUND              |           |           |           |      |       |     |         | Derivative Master Account Number 070207DELA |
| DELPHI FINANCIAL GROUP INC A/C RELIANCE STANDARD INSUR CO      |           |           |           |      |       |     |         | Derivative Master Account Number 052107DELP |
| DEUTSCHE BANK AG   |           |           |           |      |       |     |         | Derivative Master Account Number 65994DBAG  |
| DEUTSCHE BANK AG   |           |           |           |      |       |     |         | Derivative Master Account Number 061606DEUT |
| DEUTSCHE INV MGMT AMRC INC                                     |           |           |           |      |       |     |         | Derivative Master Account Number 040908DEUT |
| DEUTSCHE INVEST MGT AMERICAS INC/RAYTHEON MASTER PENSION TRUST |           |           |           |      |       |     |         | Derivative Master Account Number 052908RAYT |
| DEXIA BANK BELGIUM SA  |           |           |           |      |       |     |         | Derivative Master Account Number 61475CRCO  |
| DIAMONDBACK MASTER FUND LTD REF DIAMONDBACK                    |           |           |           |      |       |     |         | Derivative Master Account Number 051705DIAM |
| DIANA BLANK  |           |           |           |      |       |     |         | Derivative Master Account Number 101907BLAN |
| DIMENSIONAL FUND ADVISORS A/C ENHANCED US LARGE COMPANY SERIES |           |           |           |      |       |     |         | Derivative Master Account Number 060507DIME |
| DIVERSIFIED GLOBAL AM CORP A/C DGAM HERITAGE ABS RET FD        |           |           |           |      |       |     |         | Derivative Master Account Number 062008DIVE |
| DOBSON CC LP   |           |           |           |      |       |     |         | Derivative Master Account Number 051006DOB5 |
| DOMINICK & DOMINICK ADVISO                                     |           |           |           |      |       |     |         | Derivative Master Account Number 121605DOM5 |
| DONAGHY FAMILY TRUST DTD                                       |           |           |           |      |       |     |         | Derivative Master Account Number 082806DONA |
| DRAWBRIDGE LNGDTDVAL ADV/ DRAWBR LNGDTDVAL FD III A            |           |           |           |      |       |     |         | Derivative Master Account Number 062807FOR5 |
| DRAWBRIDGE LNGDTDVAL ADV/ DRAWBR LNGDTDVAL FD III B            |           |           |           |      |       |     |         | Derivative Master Account Number 062807FOR6 |
| DRAWBRIDGE LNGDTDVAL ADV/ DRAWBR LNGDTDVAL FD III C            |           |           |           |      |       |     |         | Derivative Master Account Number 062807FOR7 |
| DRAWBRIDGE SPECIAL OPPORTUNITIES FUND LP                       |           |           |           |      |       |     |         | Derivative Master Account Number 102604DRLP |
| DRAWBRIDGE SPECIAL OPPORTUNITIES FUND LTD                      |           |           |           |      |       |     |         | Derivative Master Account Number 102604DRLT |
| DUQUESNE FUND LP   |           |           |           |      |       |     |         | Derivative Master Account Number 090804DUQF |
| DUQUESNE/IRON CITY FUND LTD                                    |           |           |           |      |       |     |         | Derivative Master Account Number 122004IRON |
| DUQUESNE/SWAT FUND L.P.  |           |           |           |      |       |     |         | Derivative Master Account Number 051497QSWA |
| DUQUESNE/WINDMILL MASTER FUND LP                               |           |           |           |      |       |     |         | Derivative Master Account Number 101702DUQU |
| DYNAMIC CREDIT OPPORTUNITIES II MASTER FUND LTD                |           |           |           |      |       |     |         | Derivative Master Account Number 012407DYNA |
| DYNAMIC OPPORTUNITIES OFFSHORE - GTIA STRATEGY                 |           |           |           |      |       |     |         | Derivative Master Account Number 100506GOL6 |
| E TRADE FINANCIAL CORP   |           |           |           |      |       |     |         | Derivative Master Account Number 011808ETRA |
| E*TRADE BANK   |           |           |           |      |       |     |         | Derivative Master Account Number 082698TBK  |
| EAGLE GLOBAL ADVISORS LLC A/C EAGLE INCOME APPR II LP          |           |           |           |      |       |     |         | Derivative Master Account Number 073007EAG6 |
| EAGLE GLOBAL ADVISORS LLC A/C EAGLE INCOME APPR PTNRS LP       |           |           |           |      |       |     |         | Derivative Master Account Number 073007EAGL |
| EAST AVENUE CAPITAL A/C EAST AVENUE MASTER FUND LP             |           |           |           |      |       |     |         | Derivative Master Account Number 080307EAST |
| EAST RIVER ASSET MANAGMNT A/C GEO HIGH INCOME I LTD            |           |           |           |      |       |     |         | Derivative Master Account Number 012908EAS5 |

| Contract Counterparty   | Address 1             | Address 2 | Address 3 | City     | State | Zip   | Country       | Contract Description  |
|---|-----------------------|-----------|-----------|----------|-------|-------|---------------|---|
| EASTERN ADVISORS CAPITAL A/C EASTERN ADVISOR FUND LP                      |                       |           |           |          |       |       |               | Derivative Master Account Number 081407EAST   |
| EASTERN ADVISORS CAPITAL A/C EASTERN ADVISOR OFFSHORE                     |                       |           |           |          |       |       |               | Derivative Master Account Number 092007EAST   |
| EASTERN BANK  |                       |           |           |          |       |       |               | Derivative Master Account Number 012307EAST   |
| EASTERN BANK (MHC)  |                       |           |           |          |       |       |               | Derivative Master Account Number 012407EAST   |
| EATON VANCE ENHANCED EQUITY INCOME FUND C/O EATON VANCE MANGEMENT INC     |                       |           |           |          |       |       |               | Derivative Master Account Number 032507EA10   |
| EATON VANCE ENHANCED EQUITY INCOME II FUND C/O EATON VANCE MANAGEMENT INC |                       |           |           |          |       |       |               | Derivative Master Account Number 032507EAT8   |
| EATON VANCE MANAGEMENT INC A/C EATON VANCE CORP                           |                       |           |           |          |       |       |               | Derivative Master Account Number 122007EATO   |
| EATON VANCE MANAGEMENT INC A/C EV ENH EQ OPT INC FD                       |                       |           |           |          |       |       |               | Derivative Master Account Number 031408EAT5   |
| EATON VANCE MANAGEMENT INC A/C EV RISK-MGD EQ OPT INC FD                  |                       |           |           |          |       |       |               | Derivative Master Account Number 031408EATO   |
| EBAY INC.   |                       |           |           |          |       |       |               | Derivative Master Account Number 052507EBAY   |
| Ed Agostini Living Trust DTD5/12/2000                                     | 20 Sutton Place South | #7D       |           | New York | NY    | 10022 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 040507EDAG dated 04/19/2007 |
| Edward & Sylvia Agostini JTWROS   | 20 Sutton Place South | #7D       |           | New York | NY    | 10022 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 041607AGO5 dated 04/19/2007 |
| EDWARD W. LESHIN TTEE   |                       |           |           |          |       |       |               | Derivative Master Account Number 072208EDW5   |
| EJF CAPITAL LLC A/C EJF CROSSOVER MSTR FUND LP                            |                       |           |           |          |       |       |               | Derivative Master Account Number 011608EJF8   |
| EJF CAPITAL LLC A/C EJF DISTRESSED FUND LP                                |                       |           |           |          |       |       |               | Derivative Master Account Number 011708EJF5   |
| EJF CAPITAL LLC A/C EJF L/S EQUITY MASTER FUND                            |                       |           |           |          |       |       |               | Derivative Master Account Number 011608EJF7   |
| EJF CAPITAL LLC A/C EJF OPPTY MASTER FUND LP                              |                       |           |           |          |       |       |               | Derivative Master Account Number 011608EJF5   |
| ELLERSTON CAPITAL LIMITED A/C CONSOLIDATED GAMING PTY LT                  |                       |           |           |          |       |       |               | Derivative Master Account Number 070307ELL8   |
| ELLERSTON CAPITAL LIMITED A/C ELLERSTON GEMS OFFSHORE                     |                       |           |           |          |       |       |               | Derivative Master Account Number 070307ELL6   |
| ELLERSTON CAPITAL LIMITED A/C ELLERSTON GLOBAL EQ MGR FD                  |                       |           |           |          |       |       |               | Derivative Master Account Number 070307ELLE   |
| ELLIOTT INTERNATIONAL L.P.  |                       |           |           |          |       |       |               | Derivative Master Account Number 091297WESG   |
| EMPLOYEES' RETIREMENT PLAN OF DUKE UNIVERSITY                             |                       |           |           |          |       |       |               | Derivative Master Account Number 041404DUER   |
| EMPLOYEES RETIREMENT SYSTEM   |                       |           |           |          |       |       |               | Derivative Master Account Number 062906EMPL   |
| ENERGY INCOME PARTNERS A/C \ENERGY GROWTHAND INCOME FUND                  |                       |           |           |          |       |       |               | Derivative Master Account Number 042105FIDU   |
| ENERGY INCOME PARTNERS A/C EIP GROWTH AND INCOME FUND                     |                       |           |           |          |       |       |               | Derivative Master Account Number 020708ENER   |
| ENERGY INCOME PARTNERS A/C ENERGY INCOME AND GROWTH FUND                  |                       |           |           |          |       |       |               | Derivative Master Account Number 020708ENE6   |
| EQUITRUST LIFE INSURANCE COMPANY  |                       |           |           |          |       |       |               | Derivative Master Account Number 011604EQUI   |
| ERIC M ZACHS  |                       |           |           |          |       |       |               | Derivative Master Account Number 121306ZAC6   |
| ESSEX WOODLANDS HEALTH VENTURES FUND V LP                                 |                       |           |           |          |       |       |               | Derivative Master Account Number 082605ESSE   |
| ETON PARK FUND LP   |                       |           |           |          |       |       |               | Derivative Master Account Number 101904EPFL   |

| Contract Counterparty                                       | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|---|-----------|-----------|-----------|------|-------|-----|---------|---|
| EULA MAE BAUGH  |           |           |           |      |       |     |         | Derivative Master Account Number 081007BAUG |
| EUROAMERICA SEGUROS DE VID A S.A.                           |           |           |           |      |       |     |         | Derivative Master Account Number 050407EUR5 |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN AL MUNI BOND FD  |           |           |           |      |       |     |         | Derivative Master Account Number 012307EVE7 |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN CA MUNI BOND FUN |           |           |           |      |       |     |         | Derivative Master Account Number 012307EVE8 |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN CAL MUNI MM FUND |           |           |           |      |       |     |         | Derivative Master Account Number 012207EVER |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN CT MUNI BOND FUN |           |           |           |      |       |     |         | Derivative Master Account Number 012307EVE9 |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN FL MUNI BOND FUN |           |           |           |      |       |     |         | Derivative Master Account Number 012307EV11 |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN GA MUNI BOND FUN |           |           |           |      |       |     |         | Derivative Master Account Number 012307EV12 |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN HGH GRADE MUNIBF |           |           |           |      |       |     |         | Derivative Master Account Number 012307EV13 |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN INTERM MUNI BOND |           |           |           |      |       |     |         | Derivative Master Account Number 012407EVE7 |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN INTL SMID CAP    |           |           |           |      |       |     |         | Derivative Master Account Number 121206EVER |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN MD MUNI BOND FUN |           |           |           |      |       |     |         | Derivative Master Account Number 012307EV14 |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN MUNI BOND FUND   |           |           |           |      |       |     |         | Derivative Master Account Number 012307EV15 |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN MUNICIPAL MONEY  |           |           |           |      |       |     |         | Derivative Master Account Number 012207EVE6 |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN NC MUNI BOND FUN |           |           |           |      |       |     |         | Derivative Master Account Number 012307EV18 |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN NJ MUNI BOND FUN |           |           |           |      |       |     |         | Derivative Master Account Number 012307EV16 |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN NJ MUNI MMKT FUN |           |           |           |      |       |     |         | Derivative Master Account Number 012307EVER |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN NY MUNI BOND FUN |           |           |           |      |       |     |         | Derivative Master Account Number 012307EV17 |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN NY MUNI MMKT FUN |           |           |           |      |       |     |         | Derivative Master Account Number 012307EVE5 |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN PA MUNI BOND FUN |           |           |           |      |       |     |         | Derivative Master Account Number 012307EV19 |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN PA MUNI MMKT FUN |           |           |           |      |       |     |         | Derivative Master Account Number 012307EVE6 |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN SC MUNI BOND FUN |           |           |           |      |       |     |         | Derivative Master Account Number 012407EVER |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN SHORT INTER MUN  |           |           |           |      |       |     |         | Derivative Master Account Number 012307EV20 |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN STRATEGIC MUNI   |           |           |           |      |       |     |         | Derivative Master Account Number 012407EVE5 |
| EVERGREEN ASSET MGMT CORP A/C<br>EVERGREEN VA MUNI BOND FUN |           |           |           |      |       |     |         | Derivative Master Account Number 012407EVE6 |
| EVERGREEN BALANCED FUND                                     |           |           |           |      |       |     |         | Derivative Master Account Number 040907EVE7 |
| EVERGREEN CORE BOND FUND (ESFIT)                            |           |           |           |      |       |     |         | Derivative Master Account Number 062504CORE |
| EVERGREEN CORE PLUS BOND FUND (EFIT)                        |           |           |           |      |       |     |         | Derivative Master Account Number 022103EVER |
| EVERGREEN FLA MUNI MMKT (EMMT)                              |           |           |           |      |       |     |         | Derivative Master Account Number 012207EVE5 |
| EVERGREEN GLOBAL DIVIDEND<br>OPPORTUNITIES FUND             |           |           |           |      |       |     |         | Derivative Master Account Number 121206EVE9 |

| Contract Counterparty  | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|--|-----------|-----------|-----------|------|-------|-----|---------|---|
| EVERGREEN HIGH INCOME MUNICIPAL BOND FUND (EMT)                                      |           |           |           |      |       |     |         | Derivative Master Account Number 012307EV10 |
| EVERGREEN HIGH YIELD BOND FUND   |           |           |           |      |       |     |         | Derivative Master Account Number 040907EVE9 |
| EVERGREEN INCOME ADVANTAGE FUND  |           |           |           |      |       |     |         | Derivative Master Account Number 040907EVER |
| EVERGREEN INSTITUTIONAL MORTGAGE PORTFOLIO (EFIT)                                    |           |           |           |      |       |     |         | Derivative Master Account Number 042307EVER |
| EVERGREEN LIM ITED DURATION FUND (ESFIT)   |           |           |           |      |       |     |         | Derivative Master Account Number 120605EVE9 |
| EVERGREEN SELECT HIGH YIELD BOND FUND  |           |           |           |      |       |     |         | Derivative Master Account Number 040907EV11 |
| EVERGREEN SOLAR INC  |           |           |           |      |       |     |         | Derivative Master Account Number 062608EVE5 |
| EVERGREEN STRATEGIC INCOME FUND (EFIT)   |           |           |           |      |       |     |         | Derivative Master Account Number 120505EV12 |
| EVERGREEN ULTRA SHORT OPPORTUNITIES FUND (EFIT)                                      |           |           |           |      |       |     |         | Derivative Master Account Number 120505EVE8 |
| EVERGREEN US GOV ERNMENT FUND (EFIT)   |           |           |           |      |       |     |         | Derivative Master Account Number 120705EVER |
| EVERGREEN UTILITIES AND HIGH INCOME FUND   |           |           |           |      |       |     |         | Derivative Master Account Number 040907EVE6 |
| EVERGREEN VA CORE BOND FUND  |           |           |           |      |       |     |         | Derivative Master Account Number 050107EVE5 |
| EVERGREEN VA HIGH INCOME FUND  |           |           |           |      |       |     |         | Derivative Master Account Number 040907EV12 |
| EVERGREEN VA STRATEGIC INCOME FUND   |           |           |           |      |       |     |         | Derivative Master Account Number 040907EV13 |
| EXELON CORPORATION   |           |           |           |      |       |     |         | Derivative Master Account Number 04001EXEL  |
| EXETER REASSURANCE COMPANY LTD.  |           |           |           |      |       |     |         | Derivative Master Account Number 050406EXET |
| FAIRFAX INTERNATIONAL INVESTMENTS LTD.   |           |           |           |      |       |     |         | Derivative Master Account Number 052400FAIR |
| FALCON FUND MANAGEMENT A/C FALCON FUND QP L P  |           |           |           |      |       |     |         | Derivative Master Account Number 091906FAL6 |
| FARM BUREAU LIFE INSURANCE COMPANY   |           |           |           |      |       |     |         | Derivative Master Account Number 110402FARM |
| FDO PARTNERS LLC A/C REVERE STREET MSTR FD LTD                                       |           |           |           |      |       |     |         | Derivative Master Account Number 012808FDOP |
| FENWAY CAPITAL   |           |           |           |      |       |     |         | Derivative Master Account Number 041902FENW |
| FIDUCIARY ASSET MANAGEMENT LLCA/C FIDUCIARY/CLAYMORE ADVISO RS DYNAMIC EQUITY FUND   |           |           |           |      |       |     |         | Derivative Master Account Number 052207FIDU |
| FIDUCIARY ASSET MANAGEMENT LLCA/C FIRST TRUST/FIDUCIARY ASSET MGMT COVERED CALL FUND |           |           |           |      |       |     |         | Derivative Master Account Number 101505FIDU |
| FIDUCIARY ASSET MGMT LLC A/C GENERAL DYNAMICS CORP GRP TST                           |           |           |           |      |       |     |         | Derivative Master Account Number 052808FIDU |
| FIDUCIARY ASSET MGMT LLC A/C PGS FAMCO HIGH INC INV TST                              |           |           |           |      |       |     |         | Derivative Master Account Number 052808FID5 |
| FINISTERRE CAPITAL LLP A/C FINISTERRE GLOB OP MASTER                                 |           |           |           |      |       |     |         | Derivative Master Account Number 032307FINI |
| FINISTERRE SOVEREIGN DEBT MASTER FUND  |           |           |           |      |       |     |         | Derivative Master Account Number 073004FINS |
| FIR TREE VALUE MASTER FUND LP  |           |           |           |      |       |     |         | Derivative Master Account Number 101904FTVM |
| FIREFIGHTERS' RETIREMENT SYSTEM OF LOUISIANA   |           |           |           |      |       |     |         | Derivative Master Account Number 012207LOUI |
| FIRST PUERTO RICO TAX ADV TARGET MATURITY FND I                                      |           |           |           |      |       |     |         | Derivative Master Account Number 051606SA34 |

| Contract Counterparty  | Address 1                        | Address 2 | Address 3 | City         | State | Zip   | Country       | Contract Description  |
|--|----------------------------------|-----------|-----------|--------------|-------|-------|---------------|---|
| FIRST PUERTO RICO TAR GET MATURITY INCOME                            |                                  |           |           |              |       |       |               | Derivative Master Account Number 051606SA17   |
| FIRST PUERTO RICO TARGET MATURITY INCOME OPPS FND I                  |                                  |           |           |              |       |       |               | Derivative Master Account Number 051606SA15   |
| FIRST PUERTO RICO TAX ADV TARGET MATURITY FND II                     |                                  |           |           |              |       |       |               | Derivative Master Account Number 051606SA22   |
| FIRST PUERTO RICO TAX EXEMPT TARGET MAT FND IV                       |                                  |           |           |              |       |       |               | Derivative Master Account Number 051606SA30   |
| FIRST PUERTO RICO TAX EXEMPT TARGET MAT FUND III INC                 |                                  |           |           |              |       |       |               | Derivative Master Account Number 051606SA28   |
| FIRST PUERTO RICO TAX EXEMPT TARGET MATURITY FUND V                  |                                  |           |           |              |       |       |               | Derivative Master Account Number 051606SA32   |
| FIRST PUERTO RICO TAX-EXEMPT TARGET MAT FND II                       |                                  |           |           |              |       |       |               | Derivative Master Account Number 051606SA26   |
| FIRST RESERVE CORPORATION  |                                  |           |           |              |       |       |               | Derivative Master Account Number 120407FIRS   |
| FLAGSTONE REINSURANCE LTD.   |                                  |           |           |              |       |       |               | Derivative Master Account Number 112806FLAG   |
| FLAGSTONE REINSURANCE LTD. A/C FLAGSTONE FINANCE S.A.R.L             |                                  |           |           |              |       |       |               | Derivative Master Account Number 021307FLA5   |
| FLOYD WILSON   |                                  |           |           |              |       |       |               | Derivative Master Account Number 121007WIL5   |
| FOOT LOCKER PENSION TRUST  |                                  |           |           |              |       |       |               | Derivative Master Account Number 080408FOOT   |
| FORCE CAPITAL II LLC   |                                  |           |           |              |       |       |               | Derivative Master Account Number 013107FOR7   |
| FORCE CAPITAL II LTD   |                                  |           |           |              |       |       |               | Derivative Master Account Number 013007FOR6   |
| FORCE CAPITAL LTD  |                                  |           |           |              |       |       |               | Derivative Master Account Number 013007FORC   |
| FORCE CAPITAL MGMT A/C FORCE CAPITAL LLC                             |                                  |           |           |              |       |       |               | Derivative Master Account Number 013107FO10   |
| FOREST FULCRUM FUND. L.P.  |                                  |           |           |              |       |       |               | Derivative Master Account Number 102201FFFD   |
| FOREST GLOBAL CONVERTIBLE FUNDLTD                                    |                                  |           |           |              |       |       |               | Derivative Master Account Number 022502FGCF   |
| FOREST MULTI STRATEGY MASTER FUND SPC                                |                                  |           |           |              |       |       |               | Derivative Master Account Number 021003FMSM   |
| FORT DEARBORN LIFE INSURAN   |                                  |           |           |              |       |       |               | Derivative Master Account Number 112706FORT   |
| FORTIS BANK NV/SA  |                                  |           |           |              |       |       |               | Derivative Master Account Number 072099XFBK   |
| FORTRESS COMMODITIES ADV LLC A/C FORTRESS COMMODITIES FUND LTD       |                                  |           |           |              |       |       |               | Derivative Master Account Number 121007FOR5   |
| Frank M. Paris   | 103 Chichester Road              |           |           | New Canaan   | CT    | 06840 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 073007PARI dated 09/13/2007 |
| FRANKLIN 4309/FRANKLIN INCOME FUND                                   |                                  |           |           |              |       |       |               | Derivative Master Account Number 050107FR19   |
| FRANKLIN- FCF FRANKLIN INCOME FUND C/O FRANKLIN TEMPLETON INVEST     |                                  |           |           |              |       |       |               | Derivative Master Account Number 050107FR10   |
| FRANKLIN TEMPLETON A/C FRANKLIN INCOME FUND                          |                                  |           |           |              |       |       |               | Derivative Master Account Number 092407FRAN   |
| FRANKLIN TEMPLETON A/C FRANKLIN US CORE EQ FND                       |                                  |           |           |              |       |       |               | Derivative Master Account Number 092407FRA5   |
| FRANKLIN TEMPLETON A/C JNL FRANKLIN TEMPLETON INCOME FUND(A/C 10837) |                                  |           |           |              |       |       |               | Derivative Master Account Number 101607FRAN   |
| FRANKLIN TEMPLETON VARIABLE INSURANCE PRODUCTS TR-                   |                                  |           |           |              |       |       |               | Derivative Master Account Number 032305VIPT   |
| FREDERICK FRANK REV TRUST  |                                  |           |           |              |       |       |               | Derivative Master Account Number 010907FRED   |
| Freeland, John G.  | 1241 Gulf of Mexico Drive - 1103 |           |           | Longboat Key | FL    | 34228 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 032906JOH5 dated 03/31/2006 |

| Contract Counterparty                                       | Address 1                     | Address 2   | Address 3 | City            | State | Zip   | Country       | Contract Description                                    |
|---|-------------------------------|-------------|-----------|-----------------|-------|-------|---------------|---|
| Freeman Fair Value Fund I, L.P.                             | 16236 San Dieguito Road #2-20 | PO Box 9210 |           | Rancho Sante Fe | NM    | 92067 | UNITED STATES | Historical Agreement Number 062204FFVF dated 09/30/2004 |
| FREMONT PUBLIC OPPORTUNITI                                  |                               |             |           |                 |       |       |               | Derivative Master Account Number 031208FREM             |
| FRONTPOINT ENERGY HORIZONS                                  |                               |             |           |                 |       |       |               | Derivative Master Account Number 101106FRO5             |
| FRONTPOINT PARTNERS LLC A/C                                 |                               |             |           |                 |       |       |               | Derivative Master Account Number 100307FRO5             |
| FRONTPOINT EUROPEAN FD LP                                   |                               |             |           |                 |       |       |               |   |
| FRONTPOINT PARTNERS LLC A/C                                 |                               |             |           |                 |       |       |               | Derivative Master Account Number 101006FRON             |
| FRONTPOINT UTILITY AND NRG                                  |                               |             |           |                 |       |       |               |   |
| GALLEON INTL MASTER FD - MULTI-<br>STRATEGY PORTFOLIO       |                               |             |           |                 |       |       |               | Derivative Master Account Number 081407GALL             |
| GALLEON INTL MASTER FD-GLOBAL<br>EMERGING MARKETS PORTFOLIO |                               |             |           |                 |       |       |               | Derivative Master Account Number 081307GAL7             |
| GALLEON INTL MASTER FUND - EM<br>TECHNOLOGY PORTFOLIO       |                               |             |           |                 |       |       |               | Derivative Master Account Number 081307GAL5             |
| GALLEON MANAGEMENT LP A/C GALLEON<br>DIVERSIFIED            |                               |             |           |                 |       |       |               | Derivative Master Account Number 041806GALA             |
| GALLEON MANAGEMENT LP A/C PERMAL<br>STARBOARD LTD           |                               |             |           |                 |       |       |               | Derivative Master Account Number 061107GALL             |
| GALLEON MGMT LP A/C GALLEON<br>HEALTHCARE OFFSH LTD         |                               |             |           |                 |       |       |               | Derivative Master Account Number 030408GALL             |
| GANDHARA/GANDHARA MASTER FUND<br>LIMITED                    |                               |             |           |                 |       |       |               | Derivative Master Account Number 041405GAND             |
| GARY & MARGOT WEINSTEIN                                     |                               |             |           |                 |       |       |               | Derivative Master Account Number 032906GARY             |
| GARY ABRAHAMS   |                               |             |           |                 |       |       |               | Derivative Master Account Number 041906ABR5             |
| GARY ABRAHAMS   |                               |             |           |                 |       |       |               | Derivative Master Account Number 041906ABRA             |
| GB MOORE LTD  |                               |             |           |                 |       |       |               | Derivative Master Account Number 121206GBMO             |
| GB VOYAGER MULTI STRATEGY VOYAGER 5<br>SEGREGATED PORTFOLIO |                               |             |           |                 |       |       |               | Derivative Master Account Number 112805GBVO             |
| GCM LITTLE ARBOR INSTITUTIONAL<br>PARTNERS LP               |                               |             |           |                 |       |       |               | Derivative Master Account Number 040507GL13             |
| GCM LITTLE ARBOR MASTER FUND LTD                            |                               |             |           |                 |       |       |               | Derivative Master Account Number 040507GL14             |
| GCM LITTLE ARBOR PARTNERS LP                                |                               |             |           |                 |       |       |               | Derivative Master Account Number 040507GL12             |
| GCM OPPORTUNITY FUND LP                                     |                               |             |           |                 |       |       |               | Derivative Master Account Number 040507GLE8             |
| GENERAL WILLIAM LYON  |                               |             |           |                 |       |       |               | Derivative Master Account Number 091505GWLY             |
| GENWORTH LIFE AND ANNUIT Y<br>INSURANCE COMPANY             |                               |             |           |                 |       |       |               | Derivative Master Account Number 050902GELI             |
| GENWORTH LIFE INSURANCE CO A/C<br>GENWORTH LIFE INS COMP NY |                               |             |           |                 |       |       |               | Derivative Master Account Number 082906GENW             |
| GENWORTH LIFE INSURANCE COMPANY                             |                               |             |           |                 |       |       |               | Derivative Master Account Number 050902GECA             |
| GEODE/CBARB FUND  |                               |             |           |                 |       |       |               | Derivative Master Account Number 060605CBAR             |
| GEORGE KAISER FAMILY FOUND                                  |                               |             |           |                 |       |       |               | Derivative Master Account Number 110807GEOR             |
| GEOSPHERE CAPITAL MGMT LLC A/C<br>GEOSPHERE MASTER FUND LTD |                               |             |           |                 |       |       |               | Derivative Master Account Number 071707GEOS             |
| GESDUERO SGIIC SA A/C FONDUERO<br>MULTIVALOR                |                               |             |           |                 |       |       |               | Derivative Master Account Number 110305GESD             |
| GESMADRID A/C ALTAE BRIC                                    |                               |             |           |                 |       |       |               | Derivative Master Account Number 060506ALTA             |
| GESMADRID A/C ALTAE PRIVATE EQUITY<br>INDEX                 |                               |             |           |                 |       |       |               | Derivative Master Account Number 052807GESM             |
| GESMADRID A/C CAJA MADRID<br>EXCELLENCE                     |                               |             |           |                 |       |       |               | Derivative Master Account Number 032307GESM             |
| GESMADRID A/C CAJA MADRID IBEX PO                           |                               |             |           |                 |       |       |               | Derivative Master Account Number 022206GES5             |

| Contract Counterparty   | Address 1               | Address 2    | Address 3 | City     | State | Zip | Country | Contract Description   |
|---|-------------------------|--------------|-----------|----------|-------|-----|---------|--|
| GESMADRID A/C CM RENTABILIDAD DUAL IBEX                                       |                         |              |           |          |       |     |         | Derivative Master Account Number 062806CMRE  |
| GESMADRID A/C CM SELECCION FINANCIERA   |                         |              |           |          |       |     |         | Derivative Master Account Number 010307GES5  |
| GESMADRID A/C GESMADRID/ALTAE BRICC   |                         |              |           |          |       |     |         | Derivative Master Account Number 101206GESM  |
| GESTORA BANCAJA SGIIC SA A/C BANCAJA GARANTIZADO                              |                         |              |           |          |       |     |         | Derivative Master Account Number 040506GEST  |
| GLACIER BAY CAPITAL LLC A/C GLACIER BAY PARTNERS QP LP                        |                         |              |           |          |       |     |         | Derivative Master Account Number 092707GLA7  |
| GLENMEDE TRUST COMPANY INC  |                         |              |           |          |       |     |         | Derivative Master Account Number 112006GLE7  |
| GLENVIEW CAPITAL A/C GCM CREDIT OPPORTUNITY MASTER FUND LP                    |                         |              |           |          |       |     |         | Derivative Master Account Number 120507GLE5  |
| GLENVIEW CAPITAL OPPORTUNITY FUND LP  |                         |              |           |          |       |     |         | Derivative Master Account Number 040507GLE7  |
| GLENVIEW CAPITAL PARTNERS LP  |                         |              |           |          |       |     |         | Derivative Master Account Number 030807GLEN  |
| GLENVIEW OFFSHORE OPPORTUNITY MASTER FUND LTD                                 |                         |              |           |          |       |     |         | Derivative Master Account Number 040507GLE6  |
| GLENWOOD CAPITAL INVESTMEN A/C HEDGE PORTFOLIO LIMITED                        |                         |              |           |          |       |     |         | Derivative Master Account Number 111606GLE5  |
| GLENWOOD CAPITAL INVESTMEN A/C MGAH BETA HEDGE LIMITED                        |                         |              |           |          |       |     |         | Derivative Master Account Number 111606GLE6  |
| GLOBAL ALPHA LP- GTIA   |                         |              |           |          |       |     |         | Derivative Master Account Number 100506GOL5  |
| GLOBAL ALPHA PLC- GTIA  |                         |              |           |          |       |     |         | Derivative Master Account Number 100506GOLD  |
| Global Bank Corporation   | Global Bank Corporation | Apdo 55-1843 | Paitilla  | Paitilla |       |     | PANAMA  | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 071698GBC dated 07/26/2006 |
| GLOBAL SECURITIES MARKET NEUTRAL FUND SP                                      |                         |              |           |          |       |     |         | Derivative Master Account Number 090503GSMN  |
| GLOBAL SECURITIES MARKET NEUTRAL MASTER FUND LP RE GLOBAL SECURITIES ADVISORS |                         |              |           |          |       |     |         | Derivative Master Account Number 051007GLO6  |
| GLOBAL THEM OPP FUND LP   |                         |              |           |          |       |     |         | Derivative Master Account Number 040407CATA  |
| GLOBALIS SOVEREIGN GROWTH AND INCOME MASTER FUND LDC                          |                         |              |           |          |       |     |         | Derivative Master Account Number 022702ONEW  |
| GOLDENTREE ASSET MGMT UK/GOLDENTREE EURO SELECT OPPS MSTR FD                  |                         |              |           |          |       |     |         | Derivative Master Account Number 121407GOL7  |
| GOLDENTREE ASSET MGMT/ GOLDENTREE MULTI STRATEGY LTD.                         |                         |              |           |          |       |     |         | Derivative Master Account Number 032907GOL9  |
| GOLDENTREE ASSET MGMT/ GOLDENTREE MULTISTRATEGY LP                            |                         |              |           |          |       |     |         | Derivative Master Account Number 121407GOL5  |
| GOLDENTREE ASSET MGMT/GOLDENTREE HY VALUE MSTR FD                             |                         |              |           |          |       |     |         | Derivative Master Account Number 081307GOL5  |
| GOLDENTREE EUROPEAN SELECT OPPORTUNITIES MASTER FUND                          |                         |              |           |          |       |     |         | Derivative Master Account Number 032907GOL8  |
| GOLDENTREE MULTI STRATEGY LP  |                         |              |           |          |       |     |         | Derivative Master Account Number 120607GO15  |
| GOLDMAN SACHS ABSOLUT E RETURN FUND OFFSHORE LTD                              |                         |              |           |          |       |     |         | Derivative Master Account Number 112205GOL5  |
| GOLDMAN SACHS ALPHA-BETA CONTINUUM ERISA FUND LTD                             |                         |              |           |          |       |     |         | Derivative Master Account Number 122106GO11  |
| GOLDMAN SACHS AM LP A/C GS INVESTMENT PRTRNS MASTER FUND LP                   |                         |              |           |          |       |     |         | Derivative Master Account Number 091707GOL5  |

| Contract Counterparty   | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|---|-----------|-----------|-----------|------|-------|-----|---------|---|
| GOLDMAN SACHS AM LP A/C LIBERTY HARBOR MASTER FUND  |           |           |           |      |       |     |         | Derivative Master Account Number 041207GOL5 |
| GOLDMAN SACHS AM LP A/C LIBERTY HARBOR SPECIAL INV  |           |           |           |      |       |     |         | Derivative Master Account Number 042007GOLD |
| GOLDMAN SACHS ASSET MGMT A/C GOLDMAN SACHS QUANTITATIVE STRATEGIES EMERGING MARKETS MASTERFUND LP |           |           |           |      |       |     |         | Derivative Master Account Number 120606GOL6 |
| GOLDMAN SACHS COMMODITIES OPP ORTUNITIES FUND LLC   |           |           |           |      |       |     |         | Derivative Master Account Number 102306GOL7 |
| GOLDMAN SACHS COMMODITIES OPPORTUNITIES FUND OFFSHORE LTD   |           |           |           |      |       |     |         | Derivative Master Account Number 122106GOL9 |
| GOLDMAN SACHS DYNAMIC RISK MASTER FUND OFFSHORE LTD   |           |           |           |      |       |     |         | Derivative Master Account Number 031705GSQO |
| GOLDMAN SACHS EMERG MRKTS OPP FD OFFSHORE LTD   |           |           |           |      |       |     |         | Derivative Master Account Number 030906GEMF |
| GOLDMAN SACHS EMG MKTS OPP FD A/C EM FX C/O GOLDMAN SACHS ASSET MGMT L                            |           |           |           |      |       |     |         | Derivative Master Account Number 022806GOL9 |
| GOLDMAN SACHS GLOBAL ALPHA DYNAMIC RISK FUND LLC  |           |           |           |      |       |     |         | Derivative Master Account Number 100506GOL7 |
| GOLDMAN SACHS GLOBAL ALPHA DYNAMIC RISK FUND LLC  |           |           |           |      |       |     |         | Derivative Master Account Number 122006GOLD |
| GOLDMAN SACHS GLOBAL ALPHA FUN D PLC  |           |           |           |      |       |     |         | Derivative Master Account Number 090503GAFP |
| GOLDMAN SACHS GLOBAL EQUITY OPPORTUNITIES FUND LLC  |           |           |           |      |       |     |         | Derivative Master Account Number 051706GOLD |
| GOLDMAN SACHS GLOBAL EQUITY OPPORTUNITIES FUND PLC  |           |           |           |      |       |     |         | Derivative Master Account Number 051706GOL5 |
| GOLDMAN SACHS GLOBAL REAL ESTA TE SECURITIES OPPORTUNITIES FU ND (WATERSIDE) LLC                  |           |           |           |      |       |     |         | Derivative Master Account Number 102907GOL6 |
| GOLDMAN SACHS GSIIP MASTER COMPANY (IRELAND) LIMITED C/O GOLDMAN SACHS AM LP                      |           |           |           |      |       |     |         | Derivative Master Account Number 111507GSI6 |
| GOLDMAN SACHS GTAA ASSET CLASS TIMING STRATEGY FD   |           |           |           |      |       |     |         | Derivative Master Account Number 090503CTSF |
| GOLDMAN SACHS GTAA CURRENCY STRATEGY FUND   |           |           |           |      |       |     |         | Derivative Master Account Number 090503CSFD |
| GOLDMAN SACHS GTAA EQUITY STRA TEGY FUND  |           |           |           |      |       |     |         | Derivative Master Account Number 090503ESFD |
| GOLDMAN SACHS GTAA FIXED INCOM E STRATEGY FUND  |           |           |           |      |       |     |         | Derivative Master Account Number 090503FISF |
| GOLDMAN SACHS INTERNATIONAL   |           |           |           |      |       |     |         | Derivative Master Account Number 020397GSI  |
| GOLDMAN SACHS QUANTITATIVE COMMODITIES MASTER FUND LLC  |           |           |           |      |       |     |         | Derivative Master Account Number 122106GOL5 |
| GOLDMAN SACHS QUANTITATIVE COMMODITIES MASTER FUND OFF SHORE LTD                                  |           |           |           |      |       |     |         | Derivative Master Account Number 010807GOLD |
| GOLDMAN SACHS QUANTITATIVE CURRENCY STRATEGIES MASTER FUND LLC                                    |           |           |           |      |       |     |         | Derivative Master Account Number 122106GOL6 |
| GOLDMAN SACHS QUANTITATIVE EQUITY COUNTRY SELECTION FUND INSTITUTIONAL LTD                        |           |           |           |      |       |     |         | Derivative Master Account Number 011007GOLD |



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| GOLDMAN SACHS QUANTITATIVE FIXED INCOME MASTER FUND INSTI TUTIONAL LP |                     |           |           |               |       |       |               | Derivative Master Account Number 072607GO12   |
| GOLDMAN SACHS QUANTITATIVE FXD INCM STRAT MASTR FD                    |                     |           |           |               |       |       |               | Derivative Master Account Number 083104FISM   |
| GOLDMAN SACHS QUANTITATIVE OPPORTUNISTIC STRATEGIES MASTER FUND LLC   |                     |           |           |               |       |       |               | Derivative Master Account Number 083104OSMF   |
| GOLDMAN SACHS QUANTITATIVE OPPORTUNISTIC STRATEGIESMASTERFUND LLC     |                     |           |           |               |       |       |               | Derivative Master Account Number 111507GOLD   |
| GOLDMAN SACHS QUANTITATIVE STRAT EQUITY MASTER FD                     |                     |           |           |               |       |       |               | Derivative Master Account Number 083104SEMF   |
| GOLDMAN SACHS QUANTITATIVE STRAT EQUITY MASTER FD OFFSHOR             |                     |           |           |               |       |       |               | Derivative Master Account Number 050906GOL5   |
| GOLDMAN SACHS RISK PREMIUM OPPORTUNITIES MASTER FUND LP               |                     |           |           |               |       |       |               | Derivative Master Account Number 122106GOL8   |
| GOLDMAN SACHS TOTAL GTAA STRATEGY FUND                                |                     |           |           |               |       |       |               | Derivative Master Account Number 042606GOLD   |
| GOLDMAN SACHS TOTAL RETURN FUND LLC                                   |                     |           |           |               |       |       |               | Derivative Master Account Number 062606GSTR   |
| GOLDMAN SACHS TOTAL RETURN FUND OFFSHORE LTD                          |                     |           |           |               |       |       |               | Derivative Master Account Number 112205GOLD   |
| GOLDMAN SACHS VALUE LONG SHORT FUND LLC                               |                     |           |           |               |       |       |               | Derivative Master Account Number 031607GOL5   |
| Goodell Loving Trust  | 3204 Old Midland Rd |           |           | Klamath Falls | OR    | 97603 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 052208GOOD dated 04/17/2008 |
| GPC LIX LLC   |                     |           |           |               |       |       |               | Derivative Master Account Number 110106GUGG   |
| GPC LXI LLC   |                     |           |           |               |       |       |               | Derivative Master Account Number 112106GPC5   |
| GPC XLII LLC (GRACIE)   |                     |           |           |               |       |       |               | Derivative Master Account Number 011706GUGG   |
| GPS PARTNERS LLC A/C ARROW US EQUITY INCOME FD                        |                     |           |           |               |       |       |               | Derivative Master Account Number 051407ARRO   |
| GPS PARTNERS LLC A/C GPS INCOME FD (CAYMAN) LTD                       |                     |           |           |               |       |       |               | Derivative Master Account Number 042106GPSP   |
| GPS PARTNERS LLC A/C GPS NEW EQUITY FUND LP                           |                     |           |           |               |       |       |               | Derivative Master Account Number 052507GPSP   |
| GPS PARTNERS LLC GPS MLP FUND LP                                      |                     |           |           |               |       |       |               | Derivative Master Account Number 041307GP10   |
| GPS PARTNERS LLC/GPS HIGH YIELD EQUITIES LP                           |                     |           |           |               |       |       |               | Derivative Master Account Number 111006GPSP   |
| GPS PARTNERS LLC/GPS INCOME FUND LP                                   |                     |           |           |               |       |       |               | Derivative Master Account Number 042106GPS5   |
| GPS PARTNERS LLCA/C GPS MLP FUND (CAYMAN) LTD                         |                     |           |           |               |       |       |               | Derivative Master Account Number 040307GP14   |
| GPS PARTNERS/GPS NEW EQUITY FUND (CAYMAN) LTD                         |                     |           |           |               |       |       |               | Derivative Master Account Number 021607GPSP   |
| GRACIE CAPITAL LLC A/C GRACIE CAPITAL INTL II LTD                     |                     |           |           |               |       |       |               | Derivative Master Account Number 033006GRA7   |
| GRACIE CAPITAL LLC A/C GRACIE CAPITAL LP II                           |                     |           |           |               |       |       |               | Derivative Master Account Number 033006GRA5   |
| GRAHAM CHARLES CUNNINGHAM   |                     |           |           |               |       |       |               | Derivative Master Account Number 060607CUNN   |
| GREENOCK CAPITAL LB A/C   |                     |           |           |               |       |       |               | Derivative Master Account Number 091707GREE   |
| GREYWOLF CAPITAL MGMT A/C GREYWOLF STRUCT PROD MS FD                  |                     |           |           |               |       |       |               | Derivative Master Account Number 083106GRE5   |
| GREYWOLF CAPITAL MGMT A/C GREYWOLF STRUCTURED PRODUC                  |                     |           |           |               |       |       |               | Derivative Master Account Number 101707GREY   |

| Contract Counterparty  | Address 1                                  | Address 2               | Address 3 | City           | State | Zip   | Country       | Contract Description   |
|--|--|-------------------------|-----------|----------------|-------|-------|---------------|--|
| GREYWOLF CAPITAL OVERSEAS FUND   |  |                         |           |                |       |       |               | Derivative Master Account Number 101705GREY  |
| GREYWOLF CAPITAL PARTNERS II L   |  |                         |           |                |       |       |               | Derivative Master Account Number 101705GRE8  |
| GREYWOLF HIGH YIELD MASTER FUND  |  |                         |           |                |       |       |               | Derivative Master Account Number 042205GREY  |
| GS ALPHA BETA CONTINUUM FD C/O<br>GOLDMAN SACHS ASSET MGT LP               |  |                         |           |                |       |       |               | Derivative Master Account Number 033006GOL9  |
| GS QUANT COMMOD MAS TER FUND INSTL   |  |                         |           |                |       |       |               | Derivative Master Account Number 040407GOL5  |
| GS QUANT FXD INCOME STRAT MASTER<br>FUND OFFSHORE LTD                      |  |                         |           |                |       |       |               | Derivative Master Account Number 110105GOLD  |
| GSAM CATASTROPHIC RISK PREMIUM<br>OPPORTUNITIES MASTER FUND LP             |  |                         |           |                |       |       |               | Derivative Master Account Number 040407GOL6  |
| GSO SPECIAL SITUATIONS FUND LP   |  |                         |           |                |       |       |               | Derivative Master Account Number 080505GSSF  |
| GSO SPECIAL SITUATIONS OVERSEAS BEN<br>PLAN FUND LTD                       |  |                         |           |                |       |       |               | Derivative Master Account Number 080505SSOB  |
| GSO SPECIAL SITUATIONS OVERSEAS FUND<br>LTD                                |  |                         |           |                |       |       |               | Derivative Master Account Number 080505SSOF  |
| GSO SPECIAL SITUATIONS OVERSEAS<br>MASTER FUND LTD                         |  |                         |           |                |       |       |               | Derivative Master Account Number 010907GS11  |
| GUGGENHEIM/GUGGENHEIM PORTFOLI O<br>COMPANY XII LLC                        |  |                         |           |                |       |       |               | Derivative Master Account Number 051004GUGG  |
| H/2 CREDIT PARTNERS MASTER FUND LTD.                                       |  |                         |           |                |       |       |               | Derivative Master Account Number 092104H2CP  |
| HAISHU WANG  |  |                         |           |                |       |       |               | Derivative Master Account Number 121407WANG  |
| Hank's Living Trust  | Hank#apposs Trust                          | 1574 Camino Lindo       |           | South Pasadena | CA    | 91030 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number<br>042105HLTR dated 04/20/2005 |
| HARBERT FUND ADVISORS A/C HARBINGER<br>CAPITAL I LTD                       |  |                         |           |                |       |       |               | Derivative Master Account Number 111605HAR5  |
| HARBERT FUND ADVISORS FAO HARBINGER<br>CAPITAL PARTNERS SITUATIONS FUND LP |  |                         |           |                |       |       |               | Derivative Master Account Number 070606HAR5  |
| HARBINGER CAPITAL PARTNERS MASTER<br>FUND I LTD                            |  |                         |           |                |       |       |               | Derivative Master Account Number 041405HDMF  |
| HARBINGER CAPITAL PARTNERS MS TR<br>FUND I LTD (TRADING)                   |  |                         |           |                |       |       |               | Derivative Master Account Number 040708HARB  |
| HARBINGER CAPITAL PARTNERS SPECIAL<br>SITUATIONS FUND LP                   |  |                         |           |                |       |       |               | Derivative Master Account Number 011707HARB  |
| HARLAN R CROW  |  |                         |           |                |       |       |               | Derivative Master Account Number 021507CROW  |
| Harry B. Levine  | Harry B. Levine                            | 3 Drummond Terrace      |           | Livingston     | NJ    | 07039 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number<br>030507LEV5 dated 03/06/2007 |
| Harry C. Moore Trust   | Harry C. Moore Trust dated May<br>19, 1986 | c/o M & I Trust Company |           | Beloit         | WI    | 53511 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number<br>082305HARR dated 08/23/2005 |
| HARTFORD LIFE AND ACCIDENT INS<br>URANCE COMPANY                           |  |                         |           |                |       |       |               | Derivative Master Account Number 011499HLAM  |
| HARTFORD LIFE AND ANNUITY INSU RANCE<br>COMPANY                            |  |                         |           |                |       |       |               | Derivative Master Account Number 041596ITTH  |
| HARTFORD LIFE INSURANCE COMPAN Y   |  |                         |           |                |       |       |               | Derivative Master Account Number 74747HLIC   |
| HARVEST FUND ADVISORS A/C HARVEST<br>INFRASTRUCTURE                        |  |                         |           |                |       |       |               | Derivative Master Account Number 061807HARV  |
| HARVEST FUND ADVISORS A/C HARVEST<br>INFRASTRUCTURE PARTNERS FD            |  |                         |           |                |       |       |               | Derivative Master Account Number 061907HAR7  |
| HARVEST FUND ADVISORS A/C THE<br>HARVEST MLP FUND LLC                      |  |                         |           |                |       |       |               | Derivative Master Account Number 090707HARV  |

| Contract Counterparty   | Address 1                       | Address 2                             | Address 3                                      | City   | State | Zip   | Country       | Contract Description  |
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| HBK MASTER FUND LP  |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 082996HOFL   |
| HEATHER A. STEANS 2001 TRUST  |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 013107HEAT   |
| HELEN H. MORRISON 2002 TRUST  |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 013107HELE   |
| HELIOS ADVISORS LLC A/C SUNBEAM OPPORTUNITIES CAYM AN) MASTER FUND LP |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 032007HELI   |
| HENDERSON ALT INVEST ADV L A/C HENDERSON GLBL EQ MULTI ST             |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 052406HEND   |
| HENDERSON NTH AMERICN EQ MULTI-STRATEGY MST FD LTD                    |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 042804HEND   |
| HFR ASSET MGMT LLC A/C HFR DS OPP MASTER TST                          |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 082108HFRA   |
| HFR ASSET MGMT LLC A/C HFR ED EAGLE LAKE MASTER T                     |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 060407HFRA   |
| HFR ASSET MGMT LLC A/C HFR MACRO TRAXIS EM MASTER TRUST               |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 082008HFRA   |
| HFR ASSET MGMT LLC A/C HFR RVA KAYNE MLP MSTR TST                     |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 082008HFR7   |
| HFR ASSET MGMT LLC A/C HFR RVA STROME MASTER TR                       |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 050808HFRA   |
| HIGH STREET INDUSTRIAL  |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 101006HIGH   |
| HIGHBRIDGE INTERNATIONAL LLC  |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 090496MIB  |
| HIGHLAND CAPITAL MGMT LP A/C HIGHLAND CDO OPP MST FD LP               |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 100907HIGH   |
| HIGHLAND CREDIT OPPORTUNITIES CDO LP                                  |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 103107HIG5   |
| HIGHLAND CREDIT STRATEG IES MASTER FUND LP                            |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 122005HIG6   |
| HIGHLAND CREDIT STRATEGIES FUN  | Highland Credit Strategies Fund | c/o Highland Capital Management, L.P. | 13458 Noel Road, Two Galleria Tower, Suite 900 | Dallas | TX    | 75240 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 073106HIGH dated 05/14/2008 |
| HIGHLAND CRUSADER OFFSHORE PARTNERS LP                                |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 101504CRUS   |
| HIGHVISTA I LIMITED PARTNERSHIP                                       |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 102105HIGH   |
| HIGHVISTA II LIMITED PARTNERSHIP                                      |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 102105HIG7   |
| HIGHVISTA III LTD   |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 110205HIGH   |
| HILLTOP HOLDING COMPANY LP  |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 030106HILL   |
| HOLDSTEIN REVOCABLE TRUST   |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 060906HOLD   |
| HORTON POINT CAP MGMT LLC A/C THE GALLERY QMS MASTER FD LTD           |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 042908HORT   |
| HOVDE CAPITAL ADVISORS LLC A/C FINANCIAL INST PTNRS LP                |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 011708HOVD   |
| HOVDE CAPITAL ADVISORS LLC A/C FINANCIAL INST PTNS III LP             |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 011708HOV9   |
| HOVDE CAPITAL ADVISORS LLC A/C FINANCIAL INST PTNS IV                 |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 011708HOV8   |
| HOVDE CAPITAL ADVISORS LLC A/C FINANCIAL INST PTNS LTD                |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 011708HOV5   |
| HUDSON BAY FUND LP  |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 100506HUD5   |
| HUDSON BAY OVERSEAS FUND LTD  |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 100506HUD7   |
| IAT COMMUNICATIONS INC  |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 013108IATC   |
| ICAHN MANAGEMENT LP A/C ICAHN PTNS MSTR FD III LP                     |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 050306ICA5   |
| ICB   |                                 |                                       |  |        |       |       |               | Derivative Master Account Number 072508INV9   |

| Contract Counterparty   | Address 1                  | Address 2                      | Address 3                      | City        | State | Zip   | Country       | Contract Description  |
|---|----------------------------|--------------------------------|--------------------------------|-------------|-------|-------|---------------|---|
| ICONIX BRAND GROUP INC  |                            |                                |                                |             |       |       |               | Derivative Master Account Number 061307ICON   |
| INDUS ASIA PACIFIC MASTER FUND LTD  |                            |                                |                                |             |       |       |               | Derivative Master Account Number 100107INDU   |
| INDUS CAPITAL PARTNERS LLC A/C INDUS JAPAN MASTER FUND LTD                    |                            |                                |                                |             |       |       |               | Derivative Master Account Number 101707INDU   |
| INDUS CAPITAL PARTNERS LLC A/C INDUS SMALLER COMPANIES MA STER FUND LTD       |                            |                                |                                |             |       |       |               | Derivative Master Account Number 120607INDU   |
| INDUS ENTERASIA MASTER FUND LT D  |                            |                                |                                |             |       |       |               | Derivative Master Account Number 080207INDU   |
| INDUS EVENT DRIVEN MASTER FUND  |                            |                                |                                |             |       |       |               | Derivative Master Account Number 061206IEDM   |
| INDUS/ENTERASIA LIMITED   |                            |                                |                                |             |       |       |               | Derivative Master Account Number 042706EALT   |
| INFINITY PROPERTY & CASUALTY CORPORATION                                      |                            |                                |                                |             |       |       |               | Derivative Master Account Number 071503INPC   |
| ING BELGIUM SA/NV   |                            |                                |                                |             |       |       |               | Derivative Master Account Number 042994BBL  |
| ING INV MGMT LLC A/C SEC LIFE OF DENVER INTL LT                               |                            |                                |                                |             |       |       |               | Derivative Master Account Number 072508INGI   |
| ING LIFE INSURANCE & ANNUITY COMPANY  |                            |                                |                                |             |       |       |               | Derivative Master Account Number 080306IN10   |
| ING PROPRIETARY ALPHA FUND  |                            |                                |                                |             |       |       |               | Derivative Master Account Number 041207INGI   |
| ING QUANTATIVE STRATEGIES MASTER LTD  |                            |                                |                                |             |       |       |               | Derivative Master Account Number 120805INGI   |
| ING USA ANNUITY & LIFE INSURANCE COMPANY                                      |                            |                                |                                |             |       |       |               | Derivative Master Account Number 080306IN11   |
| INSTITUTIONAL TRADING LTD II  |                            |                                |                                |             |       |       |               | Derivative Master Account Number 100406INST   |
| Intel Corporation   | Intel Corporation          | 2200 Mission College Boulevard | Treasury Dept., M/S RN6-47     | Santa Clara | CA    | 95054 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 22745NTEL dated 02/01/2008  |
| International EquityIndex Fund III Accredited LLP                             | International Equity Index | Fund III Accredited, L.L.P.    | 6501 E Bellevue Ave, Suite 400 | Englewood   | CO    | 80111 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 120205INTE dated 12/07/2005 |
| INTL CONSILIUM LLC A/C EM ABSOLUTE RETURN MASTER                              |                            |                                |                                |             |       |       |               | Derivative Master Account Number 071106INTL   |
| INVERCAIXA GESTION SGIIC  |                            |                                |                                |             |       |       |               | Derivative Master Account Number 040506INVE   |
| INVERCAIXA GESTION SGIIC A/C FONCAIXA GARANTIA                                |                            |                                |                                |             |       |       |               | Derivative Master Account Number 062806FONC   |
| INVERCAIXA GESTION SGIIC A/C FONCAIXA GARANTIA EUROPA                         |                            |                                |                                |             |       |       |               | Derivative Master Account Number 092206FONC   |
| IONIC CAPITAL A/C ICM BUSINESS TRUST  |                            |                                |                                |             |       |       |               | Derivative Master Account Number 120406ION6   |
| IONIC CAPITAL MASTER FUND LTD   |                            |                                |                                |             |       |       |               | Derivative Master Account Number 120406IONI   |
| IQIA- ENHANCED S&P 500 COVERED CALL FUND INC IQ INVESTMENT ADVISORS LLC       |                            |                                |                                |             |       |       |               | Derivative Master Account Number 112006IQI5   |
| IQIA- NASDAQ PREMIUM INCOME & GROWTH FUND INC IQ INVESTMENT ADVISORS LLC      |                            |                                |                                |             |       |       |               | Derivative Master Account Number 113007IQI7   |
| IQIA- S&P 500 COVERED CALL FUND INC IQ INVESTMENT ADVISORS LLC                |                            |                                |                                |             |       |       |               | Derivative Master Account Number 120407IQIN   |
| IQIA- S&P 500 GEARED FUND INC IQ INVESTMENT ADVISORS LLC                      |                            |                                |                                |             |       |       |               | Derivative Master Account Number 112006IQIN   |
| IQIA- SMALL CAP PREMIUM & DIVIDEND INCOME FUND INC IQ INVESTMENT ADVISORS LLC |                            |                                |                                |             |       |       |               | Derivative Master Account Number 113007IQI6   |
| IQIA-DEFINED STRATEGY FUND INC IQ INVESTMENT ADVISORS LLC                     |                            |                                |                                |             |       |       |               | Derivative Master Account Number 113007IQI5   |

| Contract Counterparty   | Address 1               | Address 2 | Address 3 | City    | State | Zip   | Country       | Contract Description  |
|---|-------------------------|-----------|-----------|---------|-------|-------|---------------|---|
| IQIA-DOW 30 ENHANCED PREMIUM & INCOME FUND INC IQ INVESTMENT ADVISORS LLC |                         |           |           |         |       |       |               | Derivative Master Account Number 113007IQIN   |
| IQIA-DOW 30 PREMIUM & DIVIDEND INCOME FUND INC IQ INVESTMENT ADVISORS LLC |                         |           |           |         |       |       |               | Derivative Master Account Number 112006IQ10   |
| IQIA-GLOBAL INCOME & CURRENCY FUND INC IQ INVESTMENT ADVISORS LLC         |                         |           |           |         |       |       |               | Derivative Master Account Number 112006IQI6   |
| IQIA-MLP & STRATEGIC EQUITY FD IQ INVESTMENT ADVISORS LLC                 |                         |           |           |         |       |       |               | Derivative Master Account Number 113007IQI8   |
| IRONBOUND CAP MGMT LP A/C   |                         |           |           |         |       |       |               | Derivative Master Account Number 052108IRON   |
| IRONBOUND ASIA OVERSEAS LTD   |                         |           |           |         |       |       |               | Derivative Master Account Number 081507IRO9   |
| IRONBOUND CAPITAL MGMT LP A/C   |                         |           |           |         |       |       |               | Derivative Master Account Number 081507IRON   |
| IRONBOUND ASIA PARTNERS LP  |                         |           |           |         |       |       |               | Derivative Master Account Number 081507IRON   |
| IRONBOUND CAPITAL MGMT LP A/C   |                         |           |           |         |       |       |               | Derivative Master Account Number 081507IRO6   |
| IRONBOUND PARTNERS LP   |                         |           |           |         |       |       |               | Derivative Master Account Number 081507IRO6   |
| IRONBOUND CAPITAL MGMT LP A/C   |                         |           |           |         |       |       |               | Derivative Master Account Number 081507IRO6   |
| IRONBOUND PARTNERS OVERSEA S LTD  |                         |           |           |         |       |       |               | Derivative Master Account Number 081507IRO6   |
| IRVING F LYONS  |                         |           |           |         |       |       |               | Derivative Master Account Number 110607LYON   |
| ISTITHMAR PJSC  |                         |           |           |         |       |       |               | Derivative Master Account Number 122105ISTI   |
| JA SOLAR HOLDINGS CO LTD  |                         |           |           |         |       |       |               | Derivative Master Account Number 051408JASO   |
| JACKSON NATIONAL LIFE INSURANCE COMPANY                                   |                         |           |           |         |       |       |               | Derivative Master Account Number 39127JNLI  |
| JAIMINI MEHTA   |                         |           |           |         |       |       |               | Derivative Master Account Number 111705MEHT   |
| James & Betty Clower JTWROS   | 1544 Hickory Ridge Road |           |           | Lebanon | TN    | 37087 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 110806JAME dated 11/09/2006 |
| JAMES M MORRIS  |                         |           |           |         |       |       |               | Derivative Master Account Number 111207MORR   |
| JAMES R PETERS TTEE JAMES R PETERS FAMILY TRUST DTD 10/18/2002            |                         |           |           |         |       |       |               | Derivative Master Account Number 101207JAME   |
| JANA MASTER FUND LTD  |                         |           |           |         |       |       |               | Derivative Master Account Number 083101JANA   |
| JANA NIRVANA FUND LP  |                         |           |           |         |       |       |               | Derivative Master Account Number 041107JANA   |
| JANA NIRVANA MASTER FUND LP   |                         |           |           |         |       |       |               | Derivative Master Account Number 041107JAN5   |
| JANA PIRANHA MASTER FUND LTD  |                         |           |           |         |       |       |               | Derivative Master Account Number 080906JAN5   |
| JANUS ADVISER BALANCED FUND   |                         |           |           |         |       |       |               | Derivative Master Account Number 042007JANU   |
| JANUS ADVISER CONTRARIAN FUND   |                         |           |           |         |       |       |               | Derivative Master Account Number 032107JAN8   |
| JANUS ADVISER FLEXIBLE BOND FUND  |                         |           |           |         |       |       |               | Derivative Master Account Number 092206JA30   |
| JANUS ADVISER FLOATING RATE HIGH INCOME FUND                              |                         |           |           |         |       |       |               | Derivative Master Account Number 080207JANU   |
| JANUS ADVISER FORTY FUND  |                         |           |           |         |       |       |               | Derivative Master Account Number 042007JAN5   |
| JANUS ADVISER FUNDAMENTAL EQUITY FUND                                     |                         |           |           |         |       |       |               | Derivative Master Account Number 092206JA34   |
| JANUS ADVISER HIGH YIELD FUND   |                         |           |           |         |       |       |               | Derivative Master Account Number 092206JA32   |
| JANUS ADVISER INTECH RISK MANAGED CORE FUND                               |                         |           |           |         |       |       |               | Derivative Master Account Number 042407JA13   |
| JANUS ADVISER INTECH RISK MANAGED GROWTH FUND                             |                         |           |           |         |       |       |               | Derivative Master Account Number 042007JAN6   |
| JANUS ADVISER INTERNATIONAL EQUITY FUND                                   |                         |           |           |         |       |       |               | Derivative Master Account Number 042007JAN8   |
| JANUS ADVISER INTERNATIONAL GROWTH FUND                                   |                         |           |           |         |       |       |               | Derivative Master Account Number 042007JAN9   |
| JANUS ADVISER LARGE CAP GROWTHFUND  |                         |           |           |         |       |       |               | Derivative Master Account Number 032107JAN6   |

| Contract Counterparty                                     | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|---|-----------|-----------|-----------|------|-------|-----|---------|---|
| JANUS ADVISER LONG/SHORT FUND                             |           |           |           |      |       |     |         | Derivative Master Account Number 042007JA10 |
| JANUS ADVISER MID CAP GROWTH FUND                         |           |           |           |      |       |     |         | Derivative Master Account Number 042007JA11 |
| JANUS ADVISER ORION FUND                                  |           |           |           |      |       |     |         | Derivative Master Account Number 042007JA12 |
| JANUS ADVISER SMALL COMPANY VALUE FUND                    |           |           |           |      |       |     |         | Derivative Master Account Number 042007JA13 |
| JANUS ADVISER SMALL MID GROWTH FUND                       |           |           |           |      |       |     |         | Derivative Master Account Number 042007JA14 |
| JANUS ADVISER WORLDWIDE FUND                              |           |           |           |      |       |     |         | Derivative Master Account Number 042007JA15 |
| JANUS ADVISOR LARGE CAP GROWTH                            |           |           |           |      |       |     |         | Derivative Master Account Number 042607JA27 |
| JANUS ADVISOR MID CAP VALUE FUND                          |           |           |           |      |       |     |         | Derivative Master Account Number 042507JANU |
| JANUS ASPEN BALANCED FUND                                 |           |           |           |      |       |     |         | Derivative Master Account Number 042007JA17 |
| JANUS ASPEN BALANCED PORTFOLIO C/O JANUS CAPITAL MGMT LLC |           |           |           |      |       |     |         | Derivative Master Account Number 052407JAN6 |
| JANUS ASPEN FOREIGN STOCK PORTFOLIO                       |           |           |           |      |       |     |         | Derivative Master Account Number 042007JA19 |
| JANUS ASPEN FUNDAMENTAL EQUITY PORTFOLIO                  |           |           |           |      |       |     |         | Derivative Master Account Number 042007JA20 |
| JANUS ASPEN GLOBAL LIFE SCIENCES PORTFOLIO                |           |           |           |      |       |     |         | Derivative Master Account Number 042007JA21 |
| JANUS ASPEN GLOBAL TECHNOLOGY PORTFOLIO                   |           |           |           |      |       |     |         | Derivative Master Account Number 042007JA22 |
| JANUS ASPEN GROWTH & INCOME PORTFOLIO                     |           |           |           |      |       |     |         | Derivative Master Account Number 042007JA23 |
| JANUS ASPEN INTECH RISK MANAGED CORE PORTFOLIO            |           |           |           |      |       |     |         | Derivative Master Account Number 042007JA24 |
| JANUS ASPEN INTECH RISK MANAGED GROWTH PORTFOLIO          |           |           |           |      |       |     |         | Derivative Master Account Number 042007JA25 |
| JANUS ASPEN INTERNATIONAL GROWTH PORTFOLIO                |           |           |           |      |       |     |         | Derivative Master Account Number 042007JA26 |
| JANUS ASPEN LARGE CAP GROWTH PORTFOLIO                    |           |           |           |      |       |     |         | Derivative Master Account Number 042007JA27 |
| JANUS ASPEN MID CAP VALUE PORTFOLIO                       |           |           |           |      |       |     |         | Derivative Master Account Number 042007JA28 |
| JANUS ASPEN SMALL COMPANY VALUE PORTFOLIO                 |           |           |           |      |       |     |         | Derivative Master Account Number 042007JA29 |
| JANUS BALANCED FUND                                       |           |           |           |      |       |     |         | Derivative Master Account Number 042107JAN9 |
| JANUS CONTRARIAN FUND                                     |           |           |           |      |       |     |         | Derivative Master Account Number 032107JAN7 |
| JANUS ENTERPRISE FUND                                     |           |           |           |      |       |     |         | Derivative Master Account Number 042107JA10 |
| JANUS FUND  |           |           |           |      |       |     |         | Derivative Master Account Number 092206JA45 |
| JANUS FUNDAMENTAL EQUITY FUND                             |           |           |           |      |       |     |         | Derivative Master Account Number 092206JA20 |
| JANUS GBL LIFE SCIENCES FUND                              |           |           |           |      |       |     |         | Derivative Master Account Number 042407JANU |
| JANUS GLOBAL OPPORTUNITIES FUND                           |           |           |           |      |       |     |         | Derivative Master Account Number 042407JAN5 |
| JANUS GLOBAL RESEARCH FUND                                |           |           |           |      |       |     |         | Derivative Master Account Number 032207JANU |
| JANUS GLOBAL TECHNOLOGY FUND                              |           |           |           |      |       |     |         | Derivative Master Account Number 042407JAN6 |
| JANUS MID CAP VALUE FUND                                  |           |           |           |      |       |     |         | Derivative Master Account Number 042407JAN8 |
| JANUS ORION FUND  |           |           |           |      |       |     |         | Derivative Master Account Number 042407JAN9 |
| JANUS OVERSEAS FUND                                       |           |           |           |      |       |     |         | Derivative Master Account Number 042207JAN5 |
| JANUS RESEARCH FUND                                       |           |           |           |      |       |     |         | Derivative Master Account Number 032107JAN5 |
| JANUS TRITON FUND   |           |           |           |      |       |     |         | Derivative Master Account Number 042407JA12 |
| JANUS TWENTY FUND   |           |           |           |      |       |     |         | Derivative Master Account Number 042107JANU |
| JANUS VENTURE FUND  |           |           |           |      |       |     |         | Derivative Master Account Number 042107JAN5 |
| JANUS WORLDWIDE FUND                                      |           |           |           |      |       |     |         | Derivative Master Account Number 042107JAN8 |

| Contract Counterparty                                      | Address 1          | Address 2 | Address 3 | City           | State | Zip        | Country       | Contract Description  |
|--|--------------------|-----------|-----------|----------------|-------|------------|---------------|---|
| Jason J Wallace  | 525 Huntley Drive  |           |           | West Hollywood | CA    | 90045      | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 061107WALL dated 06/11/2007 |
| JCK PARTNERS OPP FUND LTD                                  |                    |           |           |                |       |            |               | Derivative Master Account Number 071406JCK6   |
| JCK PTNRS OPP FUND LP                                      |                    |           |           |                |       |            |               | Derivative Master Account Number 071406JCKP   |
| JD CAPITAL MGMT LLC A/C TEMPO VOLATILITY MASTER LP         |                    |           |           |                |       |            |               | Derivative Master Account Number 052308JDC6   |
| JEFFERIES & COMPANY INC. A/C JEFFERIES FUNDING LLC         |                    |           |           |                |       |            |               | Derivative Master Account Number 090707JEFF   |
| JEFFERIES DAKOTA FUND LLC                                  |                    |           |           |                |       |            |               | Derivative Master Account Number 102406JEF7   |
| JEFFERSON PILOT LIFE INSURANCE COMPANY                     |                    |           |           |                |       |            |               | Derivative Master Account Number 041003JEFF   |
| JENNIFER W. STEANS 2000                                    |                    |           |           |                |       |            |               | Derivative Master Account Number 013107JENN   |
| Jerome Swartz  | 199 Old Field Road |           |           | Old Field      | NY    | 11733-1639 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 061804SWAR dated 06/16/2004 |
| JIM HANNON   |                    |           |           |                |       |            |               | Derivative Master Account Number 071906HANN   |
| JOHN D. & PATRICIA T. NOZELL                               |                    |           |           |                |       |            |               | Derivative Master Account Number 121905NOZ5   |
| JOHN D. BOWLIN   |                    |           |           |                |       |            |               | Derivative Master Account Number 101806JOHN   |
| JOHN F. BAUGH AND EULA MAE BAUGH JTWROS                    |                    |           |           |                |       |            |               | Derivative Master Account Number 080405BAUG   |
| JOHN HANCOCK LIFE INSURANCE COMPANY                        |                    |           |           |                |       |            |               | Derivative Master Account Number 080594JHML   |
| JOHN HANCOCK LIFE INSURANCE COMPANY (USA)                  |                    |           |           |                |       |            |               | Derivative Master Account Number 102507JOHN   |
| JOHN LINDER  |                    |           |           |                |       |            |               | Derivative Master Account Number 011907LIND   |
| JOHN WILLIAMS  |                    |           |           |                |       |            |               | Derivative Master Account Number 101805WILL   |
| JOHO CAPITAL LLC A/C JOHO FUND LTD                         |                    |           |           |                |       |            |               | Derivative Master Account Number 081507JOH5   |
| JOHO CAPITAL LLC A/C JOHO PARTNERS LP                      |                    |           |           |                |       |            |               | Derivative Master Account Number 081507JOHO   |
| JOSEPH CHARLES STAMLER                                     |                    |           |           |                |       |            |               | Derivative Master Account Number 092707STA8   |
| JP MORGAN CHASE BANK                                       |                    |           |           |                |       |            |               | Derivative Master Account Number 102605JPMO   |
| JP MORGAN US REAL ESTATE AND GROWTH FINANCE CORP CAYMAN    |                    |           |           |                |       |            |               | Derivative Master Account Number 032907JPM7   |
| JP MORGAN US REAL ESTATE INCOME AND GROWTH DIRECT LP       |                    |           |           |                |       |            |               | Derivative Master Account Number 032907JPM5   |
| JP MORGAN US REAL ESTATE INCOME AND GROWTH DOMESTIC LP     |                    |           |           |                |       |            |               | Derivative Master Account Number 032907JPMO   |
| JP MORGAN US REAL ESTATE INCOME AND GROWTH GMBH & CO KG    |                    |           |           |                |       |            |               | Derivative Master Account Number 032907JPM9   |
| JP MORGAN US REAL ESTATE INCOME AND GROWTH INV CORP CAYMAN |                    |           |           |                |       |            |               | Derivative Master Account Number 032907JPM8   |
| JURA LIMITED   |                    |           |           |                |       |            |               | Derivative Master Account Number 052907JURA   |
| JURGEN FRIEDRICH   |                    |           |           |                |       |            |               | Derivative Master Account Number 032406JUER   |
| KAISER FOUNDATION HOSPITAL                                 |                    |           |           |                |       |            |               | Derivative Master Account Number 022708KAIS   |
| KANSAS CITY LIFE INSURANCE CO                              |                    |           |           |                |       |            |               | Derivative Master Account Number 070907KANS   |
| KARLIN HOLDINGS LP   |                    |           |           |                |       |            |               | Derivative Master Account Number 081707KARL   |
| KARSCH CAPITAL I LP  |                    |           |           |                |       |            |               | Derivative Master Account Number 062201KC1L   |
| KARSCH CAPITAL II LP                                       |                    |           |           |                |       |            |               | Derivative Master Account Number 081606KAR6   |
| KARSCH CAPITAL II LTD                                      |                    |           |           |                |       |            |               | Derivative Master Account Number 081606KAR5   |
| KARSCH CAPITAL MANAGEMENT LTD A/C KARSCH CAPITAL LTD       |                    |           |           |                |       |            |               | Derivative Master Account Number 062201KRCP   |
| Kaye C. Ward   | 35712 WCR 19       |           |           | Windsor        | CO    | 80550      | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 072105WARD dated 07/21/2005 |

| Contract Counterparty  | Address 1                              | Address 2      | Address 3   | City          | State | Zip       | Country        | Contract Description  |
|--|--|----------------|-------------|---------------|-------|-----------|----------------|---|
| KAYNE ANDERSON CAPITAL A/C HFR RV PERFORMANC MSTR TST              |  |                |             |               |       |           |                | Derivative Master Account Number 112107KA10   |
| KAYNE ANDERSON CAPITAL A/C KAYNE AND CAP INC PTNRS QP              |  |                |             |               |       |           |                | Derivative Master Account Number 112007KAY6   |
| KAYNE ANDERSON CAPITAL A/C KAYNE ANDERSON CAP INC FD               |  |                |             |               |       |           |                | Derivative Master Account Number 112007KAYN   |
| KAYNE ANDERSON CAPITAL A/C KAYNE ANDERSON MLP FUND LP              |  |                |             |               |       |           |                | Derivative Master Account Number 112007KA10   |
| KAYNE ANDERSON CAPITAL A/C KAYNE ANDERSON REIT FD LP               |  |                |             |               |       |           |                | Derivative Master Account Number 112007KA12   |
| KAYNE ANDERSON CAPITAL A/C KAYNE ANDRSN MDSTREAM ENRG              |  |                |             |               |       |           |                | Derivative Master Account Number 112007KAY8   |
| KELUSA CAPITAL LLC A/C KELUSA ASIAN DISC MSTR FD                   |  |                |             |               |       |           |                | Derivative Master Account Number 102607KELU   |
| KENMONT INVESTMENTS A/C MAN MAC MIESQUE 10B LTD                    |  |                |             |               |       |           |                | Derivative Master Account Number 030907KEN6   |
| KENMONT SPECIAL OPPORTUNITIES MASTER FUND LP                       |  |                |             |               |       |           |                | Derivative Master Account Number 030807KEN6   |
| KENSICO CAP MGMT CORP A/C KENSICO OFFSHORE FD II LTD               |  |                |             |               |       |           |                | Derivative Master Account Number 080707KENS   |
| Kent, Robert A and Sally M   | 2309 Linda Vista                       |                |             | Klamath Falls | OR    | 97601     | UNITED STATES  | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 110306KENT dated 11/03/2006 |
| KILROY REALTY CORPORATION  |  |                |             |               |       |           |                | Derivative Master Account Number 032807KIL8   |
| KINGDON ASSOCIATES L.P.  |  |                |             |               |       |           |                | Derivative Master Account Number 040497EKGD   |
| KINGDON FAMILY PARTNERSHIP L.P.                                    |  |                |             |               |       |           |                | Derivative Master Account Number 062597QKF  |
| KKR PEI INVESTMENTS LP   |  |                |             |               |       |           |                | Derivative Master Account Number 022207KKRF   |
| LABRANCHE STRUCTURED PRODUCTS                                      |  |                |             |               |       |           |                | Derivative Master Account Number 100206LAB5   |
| LAKEWOOD CAPITAL MGMT LP A/C LAKEWOOD CAPITAL OFFSHORE MASTER FUND |  |                |             |               |       |           |                | Derivative Master Account Number 051407LAKE   |
| LAKEWOOD CAPITAL PARTNERS LP                                       |  |                |             |               |       |           |                | Derivative Master Account Number 061107LAKE   |
| LANDESBANK BERLIN AG   |  |                |             |               |       |           |                | Derivative Master Account Number 050594GESB   |
| LAWSON SOFTWARE INC  |  |                |             |               |       |           |                | Derivative Master Account Number 041707LAW5   |
| LAZARD ASSET MGMT LLC A/C LAZARD RATHMORE MSTR FD LP               |  |                |             |               |       |           |                | Derivative Master Account Number 062508LAZ5   |
| LAZARD FRERES & CO. LLC  |  |                |             |               |       |           |                | Derivative Master Account Number 072007LAZA   |
| LBF LONDON   |  |                |             |               |       |           |                | Derivative Master Account Number 092498LBFL   |
| LBSF NEW YORK  |  |                |             |               |       |           |                | Derivative Master Account Number 121396LNY  |
| LEE J. EINBINDER   |  |                |             |               |       |           |                | Derivative Master Account Number 050306EINB   |
| LEE ROSSBACH   |  |                |             |               |       |           |                | Derivative Master Account Number 042407ROSS   |
| LEHMAN BROTHERS ASIA CAPITAL COMPANY                               |  |                |             |               |       |           |                | Derivative Master Account Number 052699LEHA   |
| LEHMAN BROTHERS ASSET MGMT A/C LB RESERVE LIQUIDITY SERIE          |  |                |             |               |       |           |                | Derivative Master Account Number 062907LEHM   |
| LEHMAN BROTHERS FINANCES.A.  | Lehman Brothers Finance SA             | Talstrasse 82  | PO Box 2828 | Zurich        |       | CH - 8021 | SWITZERLAND    | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 71531LBFG dated 03/03/2004  |
| LEHMAN BROTHERS HOLDINGS INC.                                      |  |                |             |               |       |           |                | Derivative Master Account Number 622595LHH  |
| LEHMAN BROTHERS INC  |  |                |             |               |       |           |                | Derivative Master Account Number 080707LBI  |
| LEHMAN BROTHERS INC.   |  |                |             |               |       |           |                | Derivative Master Account Number 502705LHI  |
| Lehman Brothers International (Europe)                             | Lehman Brothers International (Europe) | 25 Bank Street |             | London        |       | E14 5LE   | UNITED KINGDOM | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 092796LBOO dated 07/13/2006 |
| LEHMAN BROTHERS OTC DERIVATIVES INC.                               |  |                |             |               |       |           |                | Derivative Master Account Number 090402LOTCT  |



| Contract Counterparty   | Address 1            | Address 2                  | Address 3 | City        | State | Zip   | Country       | Contract Description  |
|---|----------------------|----------------------------|-----------|-------------|-------|-------|---------------|---|
| LEHMAN BROTHERS SPECIAL FINANCING INC                               |                      |                            |           |             |       |       |               | Derivative Master Account Number 11293LBSF  |
| LEHMAN BROTHERS TREAS URY CO. B.V.                                  |                      |                            |           |             |       |       |               | Derivative Master Account Number 051695LBTB   |
| LEHMAN RE LTD.  |                      |                            |           |             |       |       |               | Derivative Master Account Number 060998LERE   |
| LEVEL GLOBAL OVERSEAS MASTER FUND LTD                               |                      |                            |           |             |       |       |               | Derivative Master Account Number 103106LEVE   |
| LEVEL RADAR MASTER FUND LTD.  |                      |                            |           |             |       |       |               | Derivative Master Account Number 103106LEV7   |
| LIBERTY HARBOR LLC  |                      |                            |           |             |       |       |               | Derivative Master Account Number 122106GOL7   |
| LIBERTY HARBOR MASTER FUND I LP                                     |                      |                            |           |             |       |       |               | Derivative Master Account Number 041307GOL5   |
| LIBRA ADVISORS LLC A/C LIBRA OFFSHORE LTD                           |                      |                            |           |             |       |       |               | Derivative Master Account Number 072007LIBR   |
| LIFE INSURANCE CO OF N AMER   |                      |                            |           |             |       |       |               | Derivative Master Account Number 100207LIFE   |
| LIGHTHOUSE PARTNERS LLC A/C LMA SPC FAOBO MAP 57                    |                      |                            |           |             |       |       |               | Derivative Master Account Number 062607LIG7   |
| LINCOLN NATIONAL LIFE INSURANCE COMPANY                             |                      |                            |           |             |       |       |               | Derivative Master Account Number 011499LNLM   |
| LINCOLN NATIONAL REINSURANCE C                                      |                      |                            |           |             |       |       |               | Derivative Master Account Number 120605LINC   |
| LINKS CAPITAL MANAGEMENT A/C LINKS VOL IMP MSTR FD LTD              |                      |                            |           |             |       |       |               | Derivative Master Account Number 051408LINK   |
| LITCHFIELD CAP MSTR FD LTD  |                      |                            |           |             |       |       |               | Derivative Master Account Number 020507LITC   |
| LIVERPOOL LIMITED PARTNERSHIP                                       |                      |                            |           |             |       |       |               | Derivative Master Account Number 082098XLLP   |
| LLOYDS TSB BANK PLC   |                      |                            |           |             |       |       |               | Derivative Master Account Number 70530LLOY  |
| LMA SPC FAOBO MAP 57 (WEISS MULTI-STRAT ADV)                        |                      |                            |           |             |       |       |               | Derivative Master Account Number 060908LIGH   |
| LOCUST WOOD CAPITAL A/C LOCUST WOOD CAP. OFFSHORE                   |                      |                            |           |             |       |       |               | Derivative Master Account Number 060507LOC7   |
| LOCUST WOOD CAPITAL A/C LOCUST WOOD CAPITAL LP                      |                      |                            |           |             |       |       |               | Derivative Master Account Number 060507LOCU   |
| LOIS MORRISON 1999 TRUST  |                      |                            |           |             |       |       |               | Derivative Master Account Number 013107LOIS   |
| LONGACRE FUND MANAGEMENT L A/C LONGACRE MASTER FUND LTD             |                      |                            |           |             |       |       |               | Derivative Master Account Number 110507LONG   |
| LOUIS L. GONDA TRUST  |                      |                            |           |             |       |       |               | Derivative Master Account Number 081806LOUI   |
| Louise Ritchie Beale  | 7102 Meadow Lane     |                            |           | Chevy Chase | MD    | 20815 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 072707BEAL dated 07/27/2007 |
| LUMINUS ENERGY PARTNERS MASTER FUND LTD                             |                      |                            |           |             |       |       |               | Derivative Master Account Number 052705LUMI   |
| LUXOR CAPITAL PARTNERS LP   |                      |                            |           |             |       |       |               | Derivative Master Account Number 110405LU10   |
| LYONS FAMILY TRUST  |                      |                            |           |             |       |       |               | Derivative Master Account Number 103107LYO5   |
| LYZ CAPITAL ADVISORS LLC A/C AYRIE GOLDEN EAGLE GLOBAL HOLDINGS LTD |                      |                            |           |             |       |       |               | Derivative Master Account Number 082907LYZC   |
| M. KINGDON OFFSHORE LTD.  |                      |                            |           |             |       |       |               | Derivative Master Account Number 040497EKGO   |
| MACQUARIE BANK LIMITED  |                      |                            |           |             |       |       |               | Derivative Master Account Number 052797QMBL   |
| MAGNETAR CAPITAL FUND LP  |                      |                            |           |             |       |       |               | Derivative Master Account Number 020607MAG7   |
| MAGNETAR CAPITAL FUND LTD   |                      |                            |           |             |       |       |               | Derivative Master Account Number 051407MAGN   |
| MAGNETAR CAPITAL FUND LTD ACCOUNT CLOSED                            |                      |                            |           |             |       |       |               | Derivative Master Account Number 111406MAGN   |
| MAGNETAR CAPITAL MASTER FD LTD                                      |                      |                            |           |             |       |       |               | Derivative Master Account Number 011806MAG7   |
| MARATHON GLOBAL EQUITY MASTER FUND LTD                              |                      |                            |           |             |       |       |               | Derivative Master Account Number 100902MARA   |
| MARGOT M. MORRISON 1999 TRUST                                       |                      |                            |           |             |       |       |               | Derivative Master Account Number 013107MARG   |
| Marie Papillon  | 16426 NE 31st Avenue | North Miami Beach, Florida |           |             |       |       | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 040605PAPI dated 03/10/2005 |

| Contract Counterparty   | Address 1                   | Address 2                      | Address 3            | City            | State | Zip        | Country        | Contract Description  |
|---|-----------------------------|--------------------------------|----------------------|-----------------|-------|------------|----------------|---|
| MARINER INVESTMENT GROUP A/ C<br>CASPIAN CAPITAL PARTNERS LP                                |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 051507MARI   |
| MARINER INVESTMENT GROUP A/C<br>MARINER OPPORTUNITIES FUND LP                               |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 041007MARI   |
| Mark Mazzatta   | 11 Andreann Drive           |                                |                      | Annandale       | NJ    | 08801-3373 | UNITED STATES  | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 101207MAZ5 dated 10/12/2007 |
| MARTINIQUE HOTEL INC  |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 040208MART   |
| Mary Jane Ashby   | 5512 Cuesta Verde           |                                |                      | Austin          | TX    | 78746      | UNITED STATES  | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 032007ASHB dated 03/21/2007 |
| MASSACHUSETTS MUTUAL LIFE INSURANCE<br>COMPANY  |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 35363MLIC  |
| MATRIX CAPITAL MANAGEMENT FUND II LP  |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 060506MAT5   |
| MATRIX CAPITAL MANAGEMENT FUND LP   |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 110206MAT5   |
| MATRIX CAPITAL MGMT LLC A/C MATRIX<br>CAP MGT FUND OFFSHO REF MATRIX CAP<br>MGT FUND OFFSHO |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 060206MAT8   |
| MATRIX ENDOWMENT FUND (OVERSEAS)<br>LTD   |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 110206MATR   |
| MCDONNELL INV MGMT LLC A/C<br>MCDONNELL LOAN OPPORTUNITY                                    |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 091107MCDO   |
| MEDIMMUNE INC   |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 062306MEDI   |
| Meister, Robert A   | c/o AON Group Inc.          | 222 Lakeview Avenue            | Suite 510            | West Palm Beach | FL    | 33401      | UNITED STATES  | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 022306ROBE dated 02/24/2006 |
| MERRILL LYNCH AND CO INC A/C ML<br>FINANCIAL MARKETS INC                                    |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 090407MER8   |
| Merrill Lynch International   | Merrill Lynch International | Merrill Lynch Financial Centre | 2 King Edward Street | London          |       | EC1A HQ    | UNITED KINGDOM | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 102696MLIL dated 09/04/2007 |
| MERRIMAN CURHAN FORD & CO   |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 032907MERR   |
| METLIFE WORLDWIDE HOLDINGS INC.   |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 050406METL   |
| METROPOLITAN LIFE INSURANCE<br>COMPANY  |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 102194METL   |
| MIAMI CORPORATION   |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 071307MIAM   |
| Michael Rosenbloom Trust  | Michael Rosenbloom          | 1985 Clavey Road               |                      | Highland Park   | IL    | 60035      | UNITED STATES  | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 070505MICH dated 07/05/2005 |
| MIDLAND NATIONAL LIFE INSURANCE CO  |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 050201MNLI   |
| MILLENNIUM MANAGEMENT LLC A/C<br>MILLENNIUM EQ TRADERS LTD                                  |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 121807MIL5   |
| MINDY G LESHIN DECL OF TST  |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 080108MIN5   |
| MLP INV (LUXEMBOURG) SARL   |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 071706JCKP   |
| MONARCH DEBT RECOVERY MASTER FUND<br>LTD  |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 101006QUA6   |
| MONARCH INCOME MASTER FUND LTD  |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 101006QUAD   |
| MONARCH OPPORTUNITIES MASTER FUND<br>LTD  |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 101006QUA5   |
| MONOMOY INVESTMENTS LP  |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 032608MONO   |
| MONSTER WORLDWIDE INC   |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 020906MONS   |
| MOORE EMERGING MARKETS FUND (M<br>ASTER) LP   |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 050898MEM  |
| MORGAN STANLEY & CO. INTERNATI ONAL<br>PLC  |                             |                                |                      |                 |       |            |                | Derivative Master Account Number 73181MSI   |

| Contract Counterparty   | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|---|-----------|-----------|-----------|------|-------|-----|---------|---|
| MORGAN STANLEY ASSET MANAGEMEN T<br>EMERGING MARKET DE                            |           |           |           |      |       |     |         | Derivative Master Account Number 040397EMSE |
| MORGAN STANLEY HED FD PTNR/<br>BROOKVILLE MASTER FD II                            |           |           |           |      |       |     |         | Derivative Master Account Number 060807MOR6 |
| MORGAN STANLEY HED FD PTNR/<br>BROOKVILLE MASTER FD LTD                           |           |           |           |      |       |     |         | Derivative Master Account Number 060707MORG |
| MORGAN STANLEY INSTITUTIONAL FUND<br>TRUST ADVISORY PORTFOLIO SERIES 1            |           |           |           |      |       |     |         | Derivative Master Account Number 062107MOR8 |
| MORGAN STANLEY INV MGMT A/C<br>BALANCED PORTFOLIO                                 |           |           |           |      |       |     |         | Derivative Master Account Number 020507MO10 |
| MORGAN STANLEY INV MGMT A/C<br>BALANCED PORTFOLIO                                 |           |           |           |      |       |     |         | Derivative Master Account Number 020607MOR6 |
| MORGAN STANLEY INV MGMT A/C M.S.<br>HIGH YLD FD INC                               |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO10 |
| MORGAN STANLEY INV MGMT A/C MAS<br>LTD DURATION PORTFOLIO                         |           |           |           |      |       |     |         | Derivative Master Account Number 020507MO15 |
| MORGAN STANLEY INV MGMT A/C MAS<br>LTD DURATION PORTFOLIO                         |           |           |           |      |       |     |         | Derivative Master Account Number 020507MO17 |
| MORGAN STANLEY INV MGMT A/C<br>MORGAN ST INST FD TR CORE                          |           |           |           |      |       |     |         | Derivative Master Account Number 020507MO11 |
| MORGAN STANLEY INV MGMT A/C<br>MORGAN ST INST FD TRST INV                         |           |           |           |      |       |     |         | Derivative Master Account Number 020507MO14 |
| MORGAN STANLEY INV MGMT A/C<br>MORGAN STANLEY FLEXIBLE TR                         |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO28 |
| MORGAN STANLEY INV MGMT A/C<br>MORGAN STANLEY GLOBAL OPPORTUNITY<br>BOND FUND INC |           |           |           |      |       |     |         | Derivative Master Account Number 020507MOR6 |
| MORGAN STANLEY INV MGMT A/C<br>MORGAN STANLEY HIGH YIELD                          |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO20 |
| MORGAN STANLEY INV MGMT A/C<br>MORGAN STANLEY INCOME TRUS                         |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO22 |
| MORGAN STANLEY INV MGMT A/C<br>MORGAN STANLEY INSTITUTION                         |           |           |           |      |       |     |         | Derivative Master Account Number 020607MORG |
| MORGAN STANLEY INV MGMT A/C<br>MORGAN STANLEY LIMITED DUR                         |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO30 |
| MORGAN STANLEY INV MGMT A/C<br>MORGAN STANLEY MORTGAGE SE                         |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO32 |
| MORGAN STANLEY INV MGMT A/C<br>MORGAN STANLEY STRATEGIST                          |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO47 |
| MORGAN STANLEY INV MGMT A/C<br>MORGAN STANLEY US GOVERNME                         |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO49 |
| MORGAN STANLEY INV MGMT A/C<br>MORGAN STANLEY UTILITIES F                         |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO50 |
| MORGAN STANLEY INV MGMT A/C MS<br>ALLOCATOR FUND                                  |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO13 |
| MORGAN STANLEY INV MGMT A/C MS<br>BALANCED FUND                                   |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO14 |
| MORGAN STANLEY INV MGMT A/C MS CA<br>INSURED MUNI INC                             |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO15 |
| MORGAN STANLEY INV MGMT A/C MS CA<br>QUAL MUNI SECS                               |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO16 |
| MORGAN STANLEY INV MGMT A/C MS CA<br>TAX-FREE INC FUND                            |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO17 |

| Contract Counterparty                                  | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|--|-----------|-----------|-----------|------|-------|-----|---------|---|
| MORGAN STANLEY INV MGMT A/C MS ENHANCED CASH FUND      |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO11 |
| MORGAN STANLEY INV MGMT A/C MS INC SECURITIES INC      |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO21 |
| MORGAN STANLEY INV MGMT A/C MS INDIA INVESTMENT FUND   |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO12 |
| MORGAN STANLEY INV MGMT A/C MS INST FUND TST MUN PORT  |           |           |           |      |       |     |         | Derivative Master Account Number 020507MO18 |
| MORGAN STANLEY INV MGMT A/C MS INSTI FD TRUST ADVISORY |           |           |           |      |       |     |         | Derivative Master Account Number 020507MOR9 |
| MORGAN STANLEY INV MGMT A/C MS INSTL EQUITIES PLUS POR |           |           |           |      |       |     |         | Derivative Master Account Number 020507MO19 |
| MORGAN STANLEY INV MGMT A/C MS INSURED CA MUNI SECS    |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO23 |
| MORGAN STANLEY INV MGMT A/C MS INSURED MUNI BOND TRUST |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO24 |
| MORGAN STANLEY INV MGMT A/C MS INSURED MUNI INC TRUST  |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO25 |
| MORGAN STANLEY INV MGMT A/C MS INSURED MUNI SECS       |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO26 |
| MORGAN STANLEY INV MGMT A/C MS INSURED MUNI TRUST      |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO27 |
| MORGAN STANLEY INV MGMT A/C MS LIMITED DURATION US TRE |           |           |           |      |       |     |         | Derivative Master Account Number 052307MOR8 |
| MORGAN STANLEY INV MGMT A/C MS LTD DURATION FUND       |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO29 |
| MORGAN STANLEY INV MGMT A/C MS LTD TERM MUNI TRUST     |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO31 |
| MORGAN STANLEY INV MGMT A/C MS MID CAP GROWTH PORTF    |           |           |           |      |       |     |         | Derivative Master Account Number 020507MO20 |
| MORGAN STANLEY INV MGMT A/C MS MUNI INC OPPTY TRST 2   |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO34 |
| MORGAN STANLEY INV MGMT A/C MS MUNI PREM INC TRUST III |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO35 |
| MORGAN STANLEY INV MGMT A/C MS MUNI PREMIUM INC TRUST  |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO36 |
| MORGAN STANLEY INV MGMT A/C MS NY QUAL MUNI SECS       |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO37 |
| MORGAN STANLEY INV MGMT A/C MS NY TAX FREE INC FUND    |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO38 |
| MORGAN STANLEY INV MGMT A/C MS PRIME INCOME TRUST      |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO39 |
| MORGAN STANLEY INV MGMT A/C MS QUAL MUNI INVMT TRUST   |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO41 |
| MORGAN STANLEY INV MGMT A/C MS QUAL MUNI SECURITIES    |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO42 |
| MORGAN STANLEY INV MGMT A/C MS QUALITY MUNI INC TRUST  |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO40 |
| MORGAN STANLEY INV MGMT A/C MS SEL DIM - FLEX INC PT   |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO44 |
| MORGAN STANLEY INV MGMT A/C MS SEL DIM INV SER- BAL GR |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO43 |
| MORGAN STANLEY INV MGMT A/C MS SEL DIM INV SR- UTIL PT |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO45 |

| Contract Counterparty                                   | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|---|-----------|-----------|-----------|------|-------|-----|---------|---|
| MORGAN STANLEY INV MGMT A/C MS TAX-EXEMPT SEC TRUST     |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO48 |
| MORGAN STANLEY INV MGMT A/C MS US SMALL CP VALUE PORT   |           |           |           |      |       |     |         | Derivative Master Account Number 020507MO22 |
| MORGAN STANLEY INV MGMT A/C MS VARIABLE INV - INCOME P  |           |           |           |      |       |     |         | Derivative Master Account Number 052307MOR7 |
| MORGAN STANLEY INV MGMT A/C MSAM EM DEBT TRUST          |           |           |           |      |       |     |         | Derivative Master Account Number 020507MOR5 |
| MORGAN STANLEY INV MGMT A/C MSDW GOVT INCOME TRUST      |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO19 |
| MORGAN STANLEY INV MGMT A/C MSIF TRUST US MID CAP VAL   |           |           |           |      |       |     |         | Derivative Master Account Number 020507MO21 |
| MORGAN STANLEY INV MGMT A/C MSIF UIF EQ & INC           |           |           |           |      |       |     |         | Derivative Master Account Number 052307MO11 |
| MORGAN STANLEY INV MGMT A/C MSIF UIF EQUITY & INC PORT  |           |           |           |      |       |     |         | Derivative Master Account Number 020607MOR9 |
| MORGAN STANLEY INV MGMT A/C MSIF UIF HI YIELD PORTFOLI  |           |           |           |      |       |     |         | Derivative Master Account Number 020607MOR8 |
| MORGAN STANLEY INV MGMT A/C MSIF UIF HIGH YIELD         |           |           |           |      |       |     |         | Derivative Master Account Number 052307MO12 |
| MORGAN STANLEY INV MGMT A/C MSIFT EQUITIES PLUS PTFLIO  |           |           |           |      |       |     |         | Derivative Master Account Number 052307MO10 |
| MORGAN STANLEY INV MGMT A/C MSIFT HIGH YIELD PORTFOLIO  |           |           |           |      |       |     |         | Derivative Master Account Number 020507MO12 |
| MORGAN STANLEY INV MGMT A/C MSIFT INTERNATIONAL FIXED   |           |           |           |      |       |     |         | Derivative Master Account Number 052307MO13 |
| MORGAN STANLEY INV MGMT A/C MSIFT INTL FIXED INC PORT   |           |           |           |      |       |     |         | Derivative Master Account Number 020607MOR7 |
| MORGAN STANLEY INV MGMT A/C MSIFT LONG DURATION FID     |           |           |           |      |       |     |         | Derivative Master Account Number 052307MOR9 |
| MORGAN STANLEY INV MGMT A/C MSIFT MUNICIPAL PORTFOLIO   |           |           |           |      |       |     |         | Derivative Master Account Number 020507MO16 |
| MORGAN STANLEY INV MGMT A/C MSIFT VALUE PORTFOLIO       |           |           |           |      |       |     |         | Derivative Master Account Number 020507MO23 |
| MORGAN STANLEY INV MGMT A/C MSSDIS FLEX INC PORTFOLIO   |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO46 |
| MORGAN STANLEY INV MGMT A/C MSVIS - INCOME PLUS PORT    |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO52 |
| MORGAN STANLEY INV MGMT A/C MSVIS - LTD DURATION PORT   |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO53 |
| MORGAN STANLEY INV MGMT A/C MSVIS HIGH YIELD PORTFOLIO  |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO51 |
| MORGAN STANLEY INV MGMT A/C MSVIS STRATEGIST FUND       |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO54 |
| MORGAN STANLEY INV MGMT A/C MSVIS UTILITIES PORTFOLIO   |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO56 |
| MORGAN STANLEY INV MGMT A/C MUNICIPAL INCOME OPP TST    |           |           |           |      |       |     |         | Derivative Master Account Number 020607MO33 |
| MORGAN STANLEY INV MGMT A/C UNIV INST EMG MKTS DEBT     |           |           |           |      |       |     |         | Derivative Master Account Number 020607MOR5 |
| MORGAN STANLEY LIBOR 200 CORE PLUS SEGREGATED PORTFOLIO |           |           |           |      |       |     |         | Derivative Master Account Number 022307MOR6 |
| MORGAN STANLEY LIBOR 200 CREDIT SEGREGATED PORTFOLIO    |           |           |           |      |       |     |         | Derivative Master Account Number 022307MOR7 |

| Contract Counterparty   | Address 1       | Address 2 | Address 3 | City     | State | Zip   | Country       | Contract Description  |
|---|-----------------|-----------|-----------|----------|-------|-------|---------------|---|
| MORGAN STANLEY LIBOR 200 EMERGING MARKET DEBT SEGREGATED PORTFOLIO              |                 |           |           |          |       |       |               | Derivative Master Account Number 022307MOR9   |
| MORGAN STANLEY LIBOR 200 MORTGAGE SEGREGATED PORTFOLIO                          |                 |           |           |          |       |       |               | Derivative Master Account Number 022307MOR8   |
| MORGAN STANLEY OFFSHORE ADVISORY FULL AUTHORITY CREDIT SEGREGATED PORTFOLIO     |                 |           |           |          |       |       |               | Derivative Master Account Number 020507MO27   |
| MORGAN STANLEY OFFSHORE ADVISORY FULL AUTHORITY MORTGAGE SEGREGATED PORTFOLIO   |                 |           |           |          |       |       |               | Derivative Master Account Number 020507MO25   |
| MORGAN STANLEY OFFSHORE ADVISORY INVESTMENT GRADE CREDIT SEGREGATED PORTFOLIO   |                 |           |           |          |       |       |               | Derivative Master Account Number 020507MO26   |
| MORGAN STANLEY OFFSHORE ADVISORY INVESTMENT GRADE MORTGAGE SEGREGATED PORTFOLIO |                 |           |           |          |       |       |               | Derivative Master Account Number 020507MO24   |
| Morgan, Richard C. E.   | 88 Foxwood Road |           |           | Stamford | CT    | 06903 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 111201RMOR dated 08/01/2005 |
| MSD CAPITAL L P A/C MSD INTL VALUE INV  |                 |           |           |          |       |       |               | Derivative Master Account Number 072508MSDC   |
| MSD CAPITAL L P A/C MSD SBI LP  |                 |           |           |          |       |       |               | Derivative Master Account Number 112707MSD5   |
| MSD CAPITAL L P A/C MSD TCB LP  |                 |           |           |          |       |       |               | Derivative Master Account Number 112707MSD6   |
| MSD CAPITAL L P A/C MSD TORCHLIGHT LP   |                 |           |           |          |       |       |               | Derivative Master Account Number 112707MSD7   |
| MSD CAPITAL L P A/C MSD VALUE INVESTMENTS LP                                    |                 |           |           |          |       |       |               | Derivative Master Account Number 112707MSD9   |
| MSD CAPITAL L P A/C PT INVESTMENTS I LP   |                 |           |           |          |       |       |               | Derivative Master Account Number 112707MS10   |
| MSD CAPITAL L P A/C SOF INVESTMENTS LP  |                 |           |           |          |       |       |               | Derivative Master Account Number 112707MSDC   |
| MSIFT ADVISORY PORTFOLIO III  |                 |           |           |          |       |       |               | Derivative Master Account Number 020507MOR7   |
| MSIFT ADVISORY PORTFOLIO IV.  |                 |           |           |          |       |       |               | Derivative Master Account Number 020507MOR8   |
| MSIM FIXED INCOME GROUP - OPTIONALITY MASTER FUND LP                            |                 |           |           |          |       |       |               | Derivative Master Account Number 022307MORG   |
| MSIM/JDD HOLDINGS LP  |                 |           |           |          |       |       |               | Derivative Master Account Number 020207MO18   |
| MSIM/SILVER GROWTH FUND LP  |                 |           |           |          |       |       |               | Derivative Master Account Number 020207MO19   |
| MTB INV ADVISORS MD A/C MTB BALANCED FUND                                       |                 |           |           |          |       |       |               | Derivative Master Account Number 060607MTB6   |
| MTB INV ADVISORS MD A/C MTB INCOME FUND   |                 |           |           |          |       |       |               | Derivative Master Account Number 012807MTBI   |
| MTB INV ADVISORS MD A/C MTB INTRMDATE TERM BND FND                              |                 |           |           |          |       |       |               | Derivative Master Account Number 060607MTBI   |
| MTB INV ADVISORS MD A/C MTB SHRT TERM CORP BND FND                              |                 |           |           |          |       |       |               | Derivative Master Account Number 060607MTB5   |
| MUDD (USA) LLC  |                 |           |           |          |       |       |               | Derivative Master Account Number 101906MUDD   |
| MULVIHILL/DIGITAL WORLD TRUST   |                 |           |           |          |       |       |               | Derivative Master Account Number 013004DIGW   |
| MULVIHILL/FIRST PREMIUM OIL & GAS INCOME TRUST                                  |                 |           |           |          |       |       |               | Derivative Master Account Number 042904FPOG   |
| MULVIHILL/FIRST PREMIUM US INCOME TRUST   |                 |           |           |          |       |       |               | Derivative Master Account Number 013004FPUS   |
| MULVIHILL/GLOBAL PLUS INCOME TRUST  |                 |           |           |          |       |       |               | Derivative Master Account Number 013004GLOP   |

| Contract Counterparty  | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|--|-----------|-----------|-----------|------|-------|-----|---------|---|
| MULVIHILL/GLOBAL TELECOM SPLIT SHARE CORP.                             |           |           |           |      |       |     |         | Derivative Master Account Number 013004GTEL |
| MULVIHILL/MCM SPLIT SHARE CORP.  |           |           |           |      |       |     |         | Derivative Master Account Number 013004MCMS |
| MULVIHILL/MULVIHILL PRO-AMS 100 PLUS (US\$) TRUST                      |           |           |           |      |       |     |         | Derivative Master Account Number 013004PMU  |
| MULVIHILL/MULVIHILL PRO-AMS 100 PUS (CDNS) TRUST                       |           |           |           |      |       |     |         | Derivative Master Account Number 013004PROC |
| MULVIHILL/MULVIHILL PRO-AMS RSP SPLIT SHARE CORP.                      |           |           |           |      |       |     |         | Derivative Master Account Number 013004MRSP |
| MULVIHILL/PREMIUM CANADIAN INCOME FUND                                 |           |           |           |      |       |     |         | Derivative Master Account Number 013004PREC |
| MULVIHILL/PREMIUM GLOBAL INCOME FUND                                   |           |           |           |      |       |     |         | Derivative Master Account Number 013004PREG |
| MULVIHILL/PRO-AMS TRUST  |           |           |           |      |       |     |         | Derivative Master Account Number 013004PAMT |
| MULVIHILL/PRO-AMS US TRUST   |           |           |           |      |       |     |         | Derivative Master Account Number 013004PROU |
| MULVIHILL/SIXTY PLUS INCOME TRUST                                      |           |           |           |      |       |     |         | Derivative Master Account Number 013004SIXP |
| MULVIHILL/WORLD FINANCIAL SPLIT CORPORATION                            |           |           |           |      |       |     |         | Derivative Master Account Number 021904WFSC |
| MUNICIPAL EMPLOYEES' RETIR LA  |           |           |           |      |       |     |         | Derivative Master Account Number 012207MUN5 |
| NABORS INDUSTRIES INC  |           |           |           |      |       |     |         | Derivative Master Account Number 111202NABO |
| NABORS INDUSTRIES LTD  |           |           |           |      |       |     |         | Derivative Master Account Number 032806NABO |
| NATIONAL BANK OF CANADA  |           |           |           |      |       |     |         | Derivative Master Account Number 012799NBCM |
| NATIONAL BK OF CANADA A/C ALMTA FD SICAV LOTUS SUB                     |           |           |           |      |       |     |         | Derivative Master Account Number 082107NAT5 |
| NATIONWIDE LIFE INSURANCE COMP ANY                                     |           |           |           |      |       |     |         | Derivative Master Account Number 080700NLIC |
| NATIONWIDE MUTUAL FIRE INSURANCE COMPANY                               |           |           |           |      |       |     |         | Derivative Master Account Number 041107NATI |
| NATIONWIDE MUTUAL INSURANCE COMPANY                                    |           |           |           |      |       |     |         | Derivative Master Account Number 122805NAT5 |
| NEUBERGER BERMAN LLC. A/C PGS RACHLIN HIGH INC INV                     |           |           |           |      |       |     |         | Derivative Master Account Number 052908NEUB |
| NEUROCRINE BIOSCIE NCES INCORPORATED                                   |           |           |           |      |       |     |         | Derivative Master Account Number 031706NEUR |
| NEW LEIF PARTNERS LP   |           |           |           |      |       |     |         | Derivative Master Account Number 083006NEWL |
| NEW MOUNTAIN VA LLC A/C NEW MTN VANTAGE HOLDCO LTD                     |           |           |           |      |       |     |         | Derivative Master Account Number 040507NEWM |
| NEW MOUNTAIN VANTAGE ADV LLC A/C NEW MTN VANTAGE (CALI) LP             |           |           |           |      |       |     |         | Derivative Master Account Number 022708NEW5 |
| NEW MOUTAIN VANTAGE ADV LLC A/C NEW MTN VANTAGE (TEXAS) LP             |           |           |           |      |       |     |         | Derivative Master Account Number 022708NEWM |
| NEW VERNON ADVISORS LP A/C NVH I LP                                    |           |           |           |      |       |     |         | Derivative Master Account Number 072308NEWV |
| NEW YORK LAW SCHOOL  |           |           |           |      |       |     |         | Derivative Master Account Number 021507NEWY |
| NEWDAWN A/C GSEF AL NAWRAS   |           |           |           |      |       |     |         | Derivative Master Account Number 061608NEW6 |
| NEWDAWN A/C GSEF AL SAQR (CAYMAN) LTD                                  |           |           |           |      |       |     |         | Derivative Master Account Number 050808NEWD |
| NISA / COMMONWEALTH OF PENNSYLVANIA STATE EMPLOYEES' RETIREMENT SYSTEM |           |           |           |      |       |     |         | Derivative Master Account Number 110806PENN |
| NISA/IBM PERSONAL PENSION PLAN TRUST                                   |           |           |           |      |       |     |         | Derivative Master Account Number 111506INTE |

| Contract Counterparty                                      | Address 1                         | Address 2                   | Address 3                 | City        | State | Zip   | Country       | Contract Description  |
|--|-----------------------------------|-----------------------------|---------------------------|-------------|-------|-------|---------------|---|
| NORTH AMERICAN COMPANY FOR LIFE & HEALTH INSURANCE         |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 050201NACL   |
| NORTH POLE CAPITAL MASTER FUND                             |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 110104NPCM   |
| NORTHAVEN MANAGEMENT INC A/C<br>NORTHAVEN OFFSHORE LTD     |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 060707NORT   |
| Northside Guaranty, LLC                                    | Northside Guaranty, LLC           | One Overton Park, Suite 400 | 3625 Cumberland Boulevard | Atlanta     | GA    | 30339 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 081908NOR5 dated 08/18/2008 |
| NORTHWESTERN MUTUAL LIFE A/C<br>AGGRESSIVE GROWTH STOCK    |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 121106NOR5   |
| NORTHWESTERN MUTUAL LIFE A/C ASSET<br>ALLOCATION PORTFOLIO |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 121106NO11   |
| NORTHWESTERN MUTUAL LIFE A/C<br>BALANCED PORTFOLIO         |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 121106NO12   |
| NORTHWESTERN MUTUAL LIFE A/C<br>GROWTH STOCK PORTFOLIO     |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 121106NOR8   |
| NORTHWESTERN MUTUAL LIFE A/C INDEX<br>400 STOCK PORTFOLIO  |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 121106NOR7   |
| NORTHWESTERN MUTUAL LIFE A/C INDEX<br>500 STOCK PORTFOLIO  |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 121106NO10   |
| NORTHWESTERN MUTUAL LIFE A/C INTL<br>GROWTH PORTFOLIO      |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 121106NOR6   |
| NORTHWESTERN MUTUAL LIFE A/C LG CAP<br>CORE STK PORTFOLIO  |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 121106NOR9   |
| NORTHWESTERN MUTUAL LIFE A/C SMALL<br>CAP GRWTH STK PORT   |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 121106NORT   |
| NORTHWESTERN MUTUAL LIFE INSURANCE<br>COMPANY              |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 102793NWM  |
| NORTHWESTERN MUTUAL LIFE/ HIGH YIELD<br>BOND PORT          |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 091307NOR7   |
| NORTHWESTERN MUTUAL LIFE/ SELECT<br>BOND PORTFOLIO         |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 011207MAS9   |
| NORTHWESTERN MUTUAL SERIE S FUND<br>ASSET ALLOCATION       |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 061107MAS6   |
| NORTHWESTERN MUTUAL SERIE S FUND<br>BALANCED FUND          |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 061107MA55   |
| NORTHWESTERN MUTUAL SERIE S FUND<br>SELECT BOND            |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 060807NORT   |
| NWI EMERGING MARKET FIXED INCOME<br>MASTER FUND LTD        |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 070803EMER   |
| NWI EXPLORER GLOBAL MASTER FUND LTD                        |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 070803EXPL   |
| OAK HILL INV MGMT A/C PERE UBU<br>INVESTMENTS LP           |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 021508OAK9   |
| OAK HILL INV MGMT A/C TERREBONNE<br>INVESTMENTS LP         |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 021508OAKH   |
| OAK HILL INV MGMT A/C WINDFALL<br>INVESTMENTS LP           |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 021508OAK5   |
| Oak Hill Strategic Partners, L.P.                          | Oak Hill Strategic Partners, L.P. | 201 Main Street             | Suite 1600                | Forth Worth | TX    | 76102 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 052797QFW dated 02/27/2007  |
| OBREM CAPITAL MGMT LLC A/C OBREM<br>CAP OFFSH MSTR LP      |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 022508OB12   |
| OBREM CAPITAL MGMT LLC A/C OBREM<br>CAPITAL (QP) LP        |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 022508OBR8   |
| OCEANWOOD CAPITAL A/C OCEANWOOD<br>GLBL OPP MAST FD        |                                   |                             |                           |             |       |       |               | Derivative Master Account Number 071806OCE5   |



| Contract Counterparty  | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|--|-----------|-----------|-----------|------|-------|-----|---------|---|
| OCH-ZIFF CAP MGMT L.P. A/C OZ GLOBAL SPECIAL INVESTME                                |           |           |           |      |       |     |         | Derivative Master Account Number 062607OCH6 |
| OCH-ZIFF CAP MGMT L.P. A/C OZ OVERSEAS FUND II LTD                                   |           |           |           |      |       |     |         | Derivative Master Account Number 062607OCH5 |
| OCH-ZIFF CAP MGMT L.P. A/C OZ OVERSEAS FUND LTD                                      |           |           |           |      |       |     |         | Derivative Master Account Number 062607OCHZ |
| OCM EMERGING MARKETS FUND LP   |           |           |           |      |       |     |         | Derivative Master Account Number 090506OAKT |
| O'CONNOR GLOBAL CONVERTIBLE ARBITRAGE MASTER LTD                                     |           |           |           |      |       |     |         | Derivative Master Account Number 091802GCAM |
| OGI ASSOCIATES LLC   |           |           |           |      |       |     |         | Derivative Master Account Number 051600OGIA |
| OHIO NATIONAL LIFE INS CO  |           |           |           |      |       |     |         | Derivative Master Account Number 091207OHIO |
| OHIO PUBLIC EMPLOYEES RETI   |           |           |           |      |       |     |         | Derivative Master Account Number 121306OHIO |
| OLD LANE LP A/C OLD LANE FINANCIAL PRD LP  |           |           |           |      |       |     |         | Derivative Master Account Number 071907OLDL |
| OLD MUTUAL REASSURANCE (IRELAND) LIMITED   |           |           |           |      |       |     |         | Derivative Master Account Number 051507OMFI |
| OM FINANCIAL LIFE INSURANC A/C OLD MUTUAL (BERMUDA) LTD                              |           |           |           |      |       |     |         | Derivative Master Account Number 031607OMFI |
| OM FINANCIAL LIFE INSURANCE COMPANY  |           |           |           |      |       |     |         | Derivative Master Account Number 020905FGIF |
| ONE EAST DURATION MASTER LP  |           |           |           |      |       |     |         | Derivative Master Account Number 021407ONEE |
| ONE EAST PARTNERS MASTER A/C ONE EAST PARTNERS BPI LTD REF ONE EAST PARTNERS BPI LTD |           |           |           |      |       |     |         | Derivative Master Account Number 080106ONEE |
| ONE EAST PARTNERS MASTER LP  |           |           |           |      |       |     |         | Derivative Master Account Number 060206ONE6 |
| ONE WILLIAM ST CAPITAL A/C ONE WILLIAM STREET  |           |           |           |      |       |     |         | Derivative Master Account Number 020508ONEW |
| ONTARIO TEACHERS PENSION PLAN BOARD  |           |           |           |      |       |     |         | Derivative Master Account Number 091400ONPP |
| OPPENHEIMERFUNDS INC A/C OPPENHEIMER QUEST OPP VALU                                  |           |           |           |      |       |     |         | Derivative Master Account Number 061807OPPE |
| ORE HILL PARTNERS LLC A/C ORE HILL CONCT CREDIT HUB                                  |           |           |           |      |       |     |         | Derivative Master Account Number 091107ORE6 |
| OSPRAIE PORTFOLIO LTD  |           |           |           |      |       |     |         | Derivative Master Account Number 010307OSPR |
| OZ FAMILY FOUNDATION   |           |           |           |      |       |     |         | Derivative Master Account Number 040407OZFA |
| OZ TRUST 7/8/04  |           |           |           |      |       |     |         | Derivative Master Account Number 092906OZTR |
| P2 CAPITAL PARTNERS LLC A/C P2 CAPITAL MASTER FUND LP                                |           |           |           |      |       |     |         | Derivative Master Account Number 121907P2C5 |
| P2123/CONNECTICUT GENERAL LIFE INSURANCE COMPANY                                     |           |           |           |      |       |     |         | Derivative Master Account Number 109012123  |
| PACIFIC LIFE INSURANCE COMPANY   |           |           |           |      |       |     |         | Derivative Master Account Number 060394PMLI |
| PALO ALTO INVESTORS LLC A/C PALO ALTO HEALTHCARE FUND2                               |           |           |           |      |       |     |         | Derivative Master Account Number 110106PALO |
| PALO ALTO INVESTORS LLC A/C PALO ALTO HEALTHCARE MSTR                                |           |           |           |      |       |     |         | Derivative Master Account Number 110106PAL9 |
| PANAGORA ASSET MGMT INC A/C PANAGORA GROUP TRUST                                     |           |           |           |      |       |     |         | Derivative Master Account Number 102507PAN6 |
| PANAGORA ASSET MGMT INC A/C PANAGORA MLT-ALPH STRAT FD                               |           |           |           |      |       |     |         | Derivative Master Account Number 102507PANA |
| PANAGORA ASSET MGMT INC A/C PANAGRA GBL MAC PORT ALPH                                |           |           |           |      |       |     |         | Derivative Master Account Number 102507PAN8 |
| PANDORA SELECT PARTNERS LP   |           |           |           |      |       |     |         | Derivative Master Account Number 081506WHIT |
| PARK WEST ASSET MGMT LLC A/C PARK WEST INVS MSTR FD LTD                              |           |           |           |      |       |     |         | Derivative Master Account Number 091107PARK |

| Contract Counterparty  | Address 1           | Address 2 | Address 3 | City       | State | Zip   | Country       | Contract Description  |
|--|---------------------|-----------|-----------|------------|-------|-------|---------------|---|
| PARK WEST ASSET MGMT LLC A/C PARK WEST PTNRS INTL LTD                |                     |           |           |            |       |       |               | Derivative Master Account Number 091107PAR6   |
| PARKER DRILLING COMPANY  |                     |           |           |            |       |       |               | Derivative Master Account Number 010701PARK   |
| PARKER GLOBAL STRATEGIES A/C PGS LARGE CAP TRAX TRUST                |                     |           |           |            |       |       |               | Derivative Master Account Number 061108PARK   |
| PARTNER FUND MANAGEMENT LP A/C PARTNER HEALTHCARE OFFSHOR E FUND LTD |                     |           |           |            |       |       |               | Derivative Master Account Number 073007PA10   |
| PARTNER FUND MANAGEMENT LP A/C PFM DIVERSIFIED OFFSHORE F UND LTD    |                     |           |           |            |       |       |               | Derivative Master Account Number 073007PA12   |
| PARTNER FUND MANAGEMENT LP A/C PFM DIVERSIFIED PRINCIPALS FUND LP    |                     |           |           |            |       |       |               | Derivative Master Account Number 073007PA11   |
| PARTNER FUND MANAGEMENT LP A/C PFM MERITAGE OFFSHORE FUND LTD        |                     |           |           |            |       |       |               | Derivative Master Account Number 073007PAR7   |
| PARTNER FUND MANAGEMENT LP A/C PFM MERITAGE PRINCIPALS FU ND LP      |                     |           |           |            |       |       |               | Derivative Master Account Number 073007PAR8   |
| PARTNER FUND MANAGEMENT LP A/C PFM TECHNOLOGY FUND LP                |                     |           |           |            |       |       |               | Derivative Master Account Number 073007PAR5   |
| PARTNER FUND MANAGEMENT LP A/C PFM TECHNOLOGY OFFSHORE FU ND LTD     |                     |           |           |            |       |       |               | Derivative Master Account Number 073007PART   |
| PARTNER FUND MANAGEMENT LP A/C PFM TECHNOLOGY PRINCIPALS FUND LP     |                     |           |           |            |       |       |               | Derivative Master Account Number 073007PAR6   |
| PARTNERFUNDMGMT/ PARTNER HEALT HCARE FUND LP                         |                     |           |           |            |       |       |               | Derivative Master Account Number 073007PAR9   |
| Patrick J. Collins   | 103 Chichester Road |           |           | New Canaan | CT    | 06840 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 092007COLL dated 09/13/2007 |
| PELAGIC CAPITAL ADVISORS A/C PELAGIC MLP MSTR FUND LTD               |                     |           |           |            |       |       |               | Derivative Master Account Number 020707PEL9   |
| PELAGIC HOLDINGS LP  |                     |           |           |            |       |       |               | Derivative Master Account Number 020607PELA   |
| PELAGIC INSTITUTIONAL LP   |                     |           |           |            |       |       |               | Derivative Master Account Number 020607PEL6   |
| PELAGIC MASTER FUND LTD  |                     |           |           |            |       |       |               | Derivative Master Account Number 020607PEL8   |
| PENN VIRGINIA CORPORATION  |                     |           |           |            |       |       |               | Derivative Master Account Number 120307PENN   |
| PENTWATER CAPITAL MGMT/ PENTWATER GROWTH FUND                        |                     |           |           |            |       |       |               | Derivative Master Account Number 090607PENT   |
| PENTWATER CAPITAL MGMT/P ENTWATER CREDIT PTNRS FUND LP               |                     |           |           |            |       |       |               | Derivative Master Account Number 090607PEN7   |
| PERELLA WEINBERG PTNRS CAP A/C AGILITY ABS RET MASTER LP             |                     |           |           |            |       |       |               | Derivative Master Account Number 092407PER8   |
| PERELLA WEINBERG PTNRS CAP A/C AGILITY COMP SOL OFFSH LTD            |                     |           |           |            |       |       |               | Derivative Master Account Number 092407PER5   |
| PERELLA WEINBERG PTNRS CAP A/C AGILITY COMP SOLUTIONS LP             |                     |           |           |            |       |       |               | Derivative Master Account Number 092407PERE   |
| PERELLA WEINBERG PTNRS CAP A/C AGILITY GLBL EQ MASTER LP             |                     |           |           |            |       |       |               | Derivative Master Account Number 092407PER6   |
| PERELLA WEINBERG PTNRS CAP A/C AGILITY GLBL FID MASTER LP            |                     |           |           |            |       |       |               | Derivative Master Account Number 092407PER7   |
| PERELLA WEINBERG PTNRS CAP A/C AGILITY REAL RET ASSET MST            |                     |           |           |            |       |       |               | Derivative Master Account Number 092407PER9   |
| PERELLA WEINBERG PTNRS CAP A/C PW PTNRS AILERON MASTER FDLP          |                     |           |           |            |       |       |               | Derivative Master Account Number 070307PER7   |

| Contract Counterparty   | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|---|-----------|-----------|-----------|------|-------|-----|---------|---|
| PERELLA WEINBERG PTNS CAP MGMT A/C<br>PERELLA WEINBERG OASIS MAS TER FUND<br>LP |           |           |           |      |       |     |         | Derivative Master Account Number 070307PERE |
| PETSMART INC.   |           |           |           |      |       |     |         | Derivative Master Account Number 080106PETS |
| PHARO MANAGEMENT LLC A/C PHARO<br>MACRO FUND LTD                                |           |           |           |      |       |     |         | Derivative Master Account Number 010807PHAR |
| PHARO/PHARO MASTER FUND LTD   |           |           |           |      |       |     |         | Derivative Master Account Number 090502PHAR |
| PHILLIP AND SUSAN MORSE JTWROS  |           |           |           |      |       |     |         | Derivative Master Account Number 121307MORS |
| PHILLIP H MORSE   |           |           |           |      |       |     |         | Derivative Master Account Number 022107MORS |
| PHL VARIABLE LIFE INSURANCE COMPANY   |           |           |           |      |       |     |         | Derivative Master Account Number 080805PHLV |
| PHOENIX LIFE INSURANCE COMPANY  |           |           |           |      |       |     |         | Derivative Master Account Number 080805PHOE |
| PING CAPITAL MGMT LTD A/C PING<br>EXCEPTIONAL VALUE MASTER FD LP                |           |           |           |      |       |     |         | Derivative Master Account Number 051608PING |
| PLAINFIELD SPECIAL SITUATIONS MASTER<br>FUND LIMITED                            |           |           |           |      |       |     |         | Derivative Master Account Number 040605PLAI |
| PLATINUM GROVE CONTINGENT CAPITAL<br>MASTER FUND LTD.                           |           |           |           |      |       |     |         | Derivative Master Account Number 060700ECCF |
| POLYGON GLOBAL OPPORTUNITIES<br>MASTER FUND                                     |           |           |           |      |       |     |         | Derivative Master Account Number 071503POLY |
| POPULAR GESTION A/C EUROVALOR SEL<br>DVD EUROPA                                 |           |           |           |      |       |     |         | Derivative Master Account Number 032406SOG5 |
| POPULAR GESTION SGIIC   |           |           |           |      |       |     |         | Derivative Master Account Number 020205SOG5 |
| POPULAR GESTION SGIIC A/C EUROVALOR<br>COMBINADO 10 FI                          |           |           |           |      |       |     |         | Derivative Master Account Number 112206EURO |
| POPULAR GESTION SGIIC A/C EUROVALOR<br>GARANTIZADO TOPEUROPA                    |           |           |           |      |       |     |         | Derivative Master Account Number 032406SOG5 |
| POPULAR GESTION SGIIC A/C EUROVALOR<br>GDO BANCOS                               |           |           |           |      |       |     |         | Derivative Master Account Number 100707SOG5 |
| POPULAR GESTION SGIIC A/C EUROVALOR<br>TOP 6                                    |           |           |           |      |       |     |         | Derivative Master Account Number 060506SOG5 |
| PORTMAN BUILDING SOCIETY  |           |           |           |      |       |     |         | Derivative Master Account Number 101306PO13 |
| POST ROAD CAPITAL MGMT LLC A/C POST<br>ROAD FOCUSED FUND LP                     |           |           |           |      |       |     |         | Derivative Master Account Number 072007POS8 |
| POST ROAD CAPITAL MGMT LLC A/C POST<br>ROAD OFFSHORE VALUE FUND LTD             |           |           |           |      |       |     |         | Derivative Master Account Number 072007POS6 |
| POST ROAD CAPITAL MGMT LLC A/C POST<br>ROAD VALUE FUND LP                       |           |           |           |      |       |     |         | Derivative Master Account Number 072007POST |
| PROFUND VP EMERGING MARKET  |           |           |           |      |       |     |         | Derivative Master Account Number 052307PRO5 |
| PROFUND VP INTERNATIONAL  |           |           |           |      |       |     |         | Derivative Master Account Number 052307PRO7 |
| PROFUND VP SHORT EMERGING MARKETS   |           |           |           |      |       |     |         | Derivative Master Account Number 052307PRO6 |
| PROFUND VP SHORT INTERNATIONAL  |           |           |           |      |       |     |         | Derivative Master Account Number 052307PRO8 |
| PRUDENTIAL GLOBAL FUNDING LLC   |           |           |           |      |       |     |         | Derivative Master Account Number 71517PRUG  |
| PUBLIC SECTOR PENSION INVESTMENT<br>BOARD                                       |           |           |           |      |       |     |         | Derivative Master Account Number 042007PUB5 |
| PWB VALUE PARTN ERS XIV LP  |           |           |           |      |       |     |         | Derivative Master Account Number 062306PWBV |
| PWB VALUE PARTNERS XVII L P   |           |           |           |      |       |     |         | Derivative Master Account Number 062306PWB6 |
| QUARTERSAW INVESTMENTS LLC A/C<br>QUARTERSAW INV FD LP                          |           |           |           |      |       |     |         | Derivative Master Account Number 091107QUAR |
| QUINTE SSENCE FUND LP   |           |           |           |      |       |     |         | Derivative Master Account Number 062607QVTF |
| QVT FUND LP   |           |           |           |      |       |     |         | Derivative Master Account Number 032604QVFD |

| Contract Counterparty   | Address 1           | Address 2            | Address 3             | City | State | Zip   | Country       | Contract Description  |
|---|---------------------|----------------------|-----------------------|------|-------|-------|---------------|---|
| RALPH M. EVANS  |                     |                      |                       |      |       |       |               | Derivative Master Account Number 092007EVAN   |
| RAMIUS A/C RCG BALDWIN LP                                       |                     |                      |                       |      |       |       |               | Derivative Master Account Number 011508RAMI   |
| RAMIUS/RCG AMBROSE MASTER FUND LTD                              |                     |                      |                       |      |       |       |               | Derivative Master Account Number 100900RCGA   |
| Randall E Woods   | P.O. Box 675331     | 6694 Calle Pequena   | Rancho Santa Fe, CA   |      |       | 92067 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 103007W005 dated 10/31/2007 |
| RANDALL/NANCY WOODS FAM TST                                     |                     |                      |                       |      |       |       |               | Derivative Master Account Number 092107RAND   |
| RAPTOR GLOBAL PORTFOLIO LIMITED                                 |                     |                      |                       |      |       |       |               | Derivative Master Account Number 031400RGPL   |
| RCM CAPITAL MANAGEMENT LLC A/C ALLIANZ RCM BIOTECH FD           |                     |                      |                       |      |       |       |               | Derivative Master Account Number 111907DRES   |
| RCM CAPITAL MANAGEMENT LLC A/C ALLIANZ RCM GLBL RES FD          |                     |                      |                       |      |       |       |               | Derivative Master Account Number 111907DRE8   |
| RCM CAPITAL MANAGEMENT LLC A/C ALLIANZ RCM GLBL SMLCAP FD       |                     |                      |                       |      |       |       |               | Derivative Master Account Number 111907DR10   |
| RCM CAPITAL MANAGEMENT LLC A/C ALLIANZ RCM HEALTHCARE FD        |                     |                      |                       |      |       |       |               | Derivative Master Account Number 101505DRER   |
| RCM CAPITAL MANAGEMENT LLC A/C ALLIANZ RCM INTL GRWTH EQ        |                     |                      |                       |      |       |       |               | Derivative Master Account Number 111907DRE9   |
| RCM CAPITAL MANAGEMENT LLC A/C ALLIANZ RCM LGCAP GRWTH FD       |                     |                      |                       |      |       |       |               | Derivative Master Account Number 111907DRE6   |
| RCM CAPITAL MANAGEMENT LLC A/C ALLIANZ RCM MID-CAP FUND         |                     |                      |                       |      |       |       |               | Derivative Master Account Number 111907DRE7   |
| RCM CAPITAL MANAGEMENT LLC A/C ALLIANZ RCM SM-CAP GRTH FD       |                     |                      |                       |      |       |       |               | Derivative Master Account Number 112007RC13   |
| RCM CAPITAL MANAGEMENT LLC A/C ALLIANZ RCM STRAT GRWTH FD       |                     |                      |                       |      |       |       |               | Derivative Master Account Number 111907DR11   |
| RCM CAPITAL MANAGEMENT LLC A/C ALLIANZ RCM TECH FD              |                     |                      |                       |      |       |       |               | Derivative Master Account Number 111907DRE5   |
| RCW Revocable Trust   | RCW Revocable Trust | 2120 Fairmont Street | Klamath Falls, Oregon |      |       | 97601 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 031606THE6 dated 03/23/2006 |
| RELIASTAR LIFE INSURANCE COMPANY                                |                     |                      |                       |      |       |       |               | Derivative Master Account Number 080306IN12   |
| RELIASTAR LIFE INSURANCE COMPANY OF NEW YORK (INC)              |                     |                      |                       |      |       |       |               | Derivative Master Account Number 080306IN14   |
| RICHARD LESTER WENDT REVOCABLELIVING TRUST                      |                     |                      |                       |      |       |       |               | Derivative Master Account Number 112706RICH   |
| RICK & JANNA VAN NIEUWENHUYSE                                   |                     |                      |                       |      |       |       |               | Derivative Master Account Number 111507VANN   |
| RIDGECREST INVESTMENT MGT A/C INDUSTRIAL HARVEST PTN MST        |                     |                      |                       |      |       |       |               | Derivative Master Account Number 030408RIDG   |
| RIDGEFIELD CAPITAL ASSET A/C SIMPAUG BAS RES OVERSEAS PTNRS LTD |                     |                      |                       |      |       |       |               | Derivative Master Account Number 080307RIDG   |
| RIDGEFIELD CAPITAL ASSET A/C SIMPAUG BASIC RES PTNRS LP         |                     |                      |                       |      |       |       |               | Derivative Master Account Number 080307RID5   |
| RIVERSOURCE 120/20 CONTRARIAN EQUITY FUND                       |                     |                      |                       |      |       |       |               | Derivative Master Account Number 112907AMER   |
| RIVERSOURCE 130/30 US EQUITY FUND                               |                     |                      |                       |      |       |       |               | Derivative Master Account Number 112907AME5   |
| RIVERSOURCE ABSOLUTE RETURN CURRENCY AND INCOME FUND            |                     |                      |                       |      |       |       |               | Derivative Master Account Number 022607RIV7   |
| RIVERSOURCE BALANCED FUND                                       |                     |                      |                       |      |       |       |               | Derivative Master Account Number 010506RIV7   |
| RIVERSOURCE CALIF ORNIA TAX-EXEMPT FUND                         |                     |                      |                       |      |       |       |               | Derivative Master Account Number 020706RI17   |
| RIVERSOURCE CORE BO ND FUND                                     |                     |                      |                       |      |       |       |               | Derivative Master Account Number 020806RIV7   |

| Contract Counterparty                               | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|---|-----------|-----------|-----------|------|-------|-----|---------|---|
| RIVERSOURCE DISCIPLINED EQUITY FUND                 |           |           |           |      |       |     |         | Derivative Master Account Number 020706RI24 |
| RIVERSOURCE DISCIPLINED INTERNATIONAL EQUITY FUND   |           |           |           |      |       |     |         | Derivative Master Account Number 022707RIV6 |
| RIVERSOURCE DISCIPLINED LARGE CAP GROWTH FUND       |           |           |           |      |       |     |         | Derivative Master Account Number 071307AMER |
| RIVERSOURCE DISCIPLINED SMALL & MID CAP EQUITY FUND |           |           |           |      |       |     |         | Derivative Master Account Number 022707RIV5 |
| RIVERSOURCE DISCIPLINED SMALL CAP VALUE FUND        |           |           |           |      |       |     |         | Derivative Master Account Number 022707RIV7 |
| RIVERSOURCE DIVERSIFIED BOND FUND                   |           |           |           |      |       |     |         | Derivative Master Account Number 020706RIV5 |
| RIVERSOURCE DIVERSIFIED EQUITY INCOME FUND          |           |           |           |      |       |     |         | Derivative Master Account Number 011806RIV5 |
| RIVERSOURCE DIVERSIFIED OPPORTUNITY FUND            |           |           |           |      |       |     |         | Derivative Master Account Number 020706RIV7 |
| RIVERSOURCE EMERGING MARKETS FUND                   |           |           |           |      |       |     |         | Derivative Master Account Number 021606RI24 |
| RIVERSOURCE EMERGING MARKETS BOND FUND              |           |           |           |      |       |     |         | Derivative Master Account Number 022707RIVE |
| RIVERSOURCE EQUITY VALUE FUND                       |           |           |           |      |       |     |         | Derivative Master Account Number 020706RIV9 |
| RIVERSOURCE EUROPEAN EQUITY FUND                    |           |           |           |      |       |     |         | Derivative Master Account Number 021606RI25 |
| RIVERSOURCE FLOATING RATE FUND                      |           |           |           |      |       |     |         | Derivative Master Account Number 022607RIV6 |
| RIVERSOURCE GLOBAL BOND                             |           |           |           |      |       |     |         | Derivative Master Account Number 010606RIV7 |
| RIVERSOURCE GLOBAL EQUITY FUND                      |           |           |           |      |       |     |         | Derivative Master Account Number 021606RI23 |
| RIVERSOURCE GLOBAL TECHNOLOGY FUND                  |           |           |           |      |       |     |         | Derivative Master Account Number 011806RIVE |
| RIVERSOURCE GROWTH FUND                             |           |           |           |      |       |     |         | Derivative Master Account Number 010606RIV6 |
| RIVERSOURCE HIGH YIELD BOND FUND                    |           |           |           |      |       |     |         | Derivative Master Account Number 010606RIV9 |
| RIVERSOURCE INCOME OPPORTUNITY FUND                 |           |           |           |      |       |     |         | Derivative Master Account Number 020806RIV8 |
| RIVERSOURCE INFLATION PROTECTED SECURITIES FUND     |           |           |           |      |       |     |         | Derivative Master Account Number 020806RI11 |
| RIVERSOURCE INTERMEDIATE TAX-EXEMPT FUND            |           |           |           |      |       |     |         | Derivative Master Account Number 020706RI12 |
| RIVERSOURCE INTERNATIONAL OPPORTUNITY FUND          |           |           |           |      |       |     |         | Derivative Master Account Number 021606RI22 |
| RIVERSOURCE LARGE CAP VALUE FUND                    |           |           |           |      |       |     |         | Derivative Master Account Number 020706RI22 |
| RIVERSOURCE LARGE CAP EQUITY FUND                   |           |           |           |      |       |     |         | Derivative Master Account Number 020806RIV6 |
| RIVERSOURCE LIFE INSURANCE COMPANY                  |           |           |           |      |       |     |         | Derivative Master Account Number 031794AELI |
| RIVERSOURCE LIFE INSURANCE COMPANY OF NEW YORK      |           |           |           |      |       |     |         | Derivative Master Account Number 112907AME6 |
| RIVERSOURCE LIMITED DURATION BOND FUND              |           |           |           |      |       |     |         | Derivative Master Account Number 020706RI23 |
| RIVERSOURCE MASSACHUSETTS TAX-EXEMPT FUND           |           |           |           |      |       |     |         | Derivative Master Account Number 020706RI13 |
| RIVERSOURCE MICHIGAN TAX-EXEMPT FUND                |           |           |           |      |       |     |         | Derivative Master Account Number 020706RI14 |
| RIVERSOURCE MID CAP GROWTH FUND                     |           |           |           |      |       |     |         | Derivative Master Account Number 020706RIVE |

| Contract Counterparty  | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|--|-----------|-----------|-----------|------|-------|-----|---------|---|
| RIVERSOURCE MID CA P VALUE FUND                                      |           |           |           |      |       |     |         | Derivative Master Account Number 020806RIV5 |
| RIVERSOURCE MINN ESOTA TAX-EXEMPT FUND                               |           |           |           |      |       |     |         | Derivative Master Account Number 020706RI19 |
| RIVERSOURCE NEW YO RK TAX-EXEMPT FUND                                |           |           |           |      |       |     |         | Derivative Master Account Number 020706RI20 |
| RIVERSOURCE OHIO TA X-EXEMPT FUND                                    |           |           |           |      |       |     |         | Derivative Master Account Number 020706RI15 |
| RIVERSOURCE PREC IOUS METALS FUND                                    |           |           |           |      |       |     |         | Derivative Master Account Number 020706RIV8 |
| RIVERSOURCE REAL ES TATE FUND  |           |           |           |      |       |     |         | Derivative Master Account Number 020806RI10 |
| RIVERSOURCE S&P 500 IN DEX FUND                                      |           |           |           |      |       |     |         | Derivative Master Account Number 020706RI21 |
| RIVERSOURCE SHORT DUR ATION US GOVERNMENT FUND                       |           |           |           |      |       |     |         | Derivative Master Account Number 010606RIV8 |
| RIVERSOURCE SMALL CA P ADVANTAGE FUND                                |           |           |           |      |       |     |         | Derivative Master Account Number 020806RIVE |
| RIVERSOURCE SMALL CO MPANY INDEX FUND                                |           |           |           |      |       |     |         | Derivative Master Account Number 020706RI11 |
| RIVERSOURCE TAX-EX EMPT BOND FUND                                    |           |           |           |      |       |     |         | Derivative Master Account Number 020706RIV6 |
| RIVERSOURCE TAX-EXE MPT HIGH INCOME FUND                             |           |           |           |      |       |     |         | Derivative Master Account Number 010606RIV5 |
| RIVERSOURCE UNIVERSAL EQUITY L/S FUND                                |           |           |           |      |       |     |         | Derivative Master Account Number 072607AMER |
| RIVERSOURCE US GOV ERNMENT MORTGAGE FUND                             |           |           |           |      |       |     |         | Derivative Master Account Number 020806RIV9 |
| RIVERSOURCE VALUE L/S FUND   |           |           |           |      |       |     |         | Derivative Master Account Number 072607AMES |
| RIVERSOURCE VARIABLE PO RTFOLIO MID CAP VALUE FUND                   |           |           |           |      |       |     |         | Derivative Master Account Number 011806RIV6 |
| RIVERSOURCE VARIABLE PO RTFOLIO-CORE BOND FUND                       |           |           |           |      |       |     |         | Derivative Master Account Number 021606RI16 |
| RIVERSOURCE VARIABLE PO RTFOLIO-DIVERSIFIED BOND FD                  |           |           |           |      |       |     |         | Derivative Master Account Number 022206RIVE |
| RIVERSOURCE VARIABLE PO RTFOLIO-DIVERSIFIED EQ UITY INCOME FUND      |           |           |           |      |       |     |         | Derivative Master Account Number 021606RI12 |
| RIVERSOURCE VARIABLE PO RTFOLIO-GLOABL BOND FUND                     |           |           |           |      |       |     |         | Derivative Master Account Number 021606RIV7 |
| RIVERSOURCE VARIABLE PO RTFOLIO-HIGH YIELD BOND FUND                 |           |           |           |      |       |     |         | Derivative Master Account Number 021606RIV8 |
| RIVERSOURCE VARIABLE PO RTFOLIO-INCOME OPP ORTUNITIES FUND           |           |           |           |      |       |     |         | Derivative Master Account Number 021606RI18 |
| RIVERSOURCE VARIABLE PO RTFOLIO-INFLATION PROTEC TED SECURITIES FUND |           |           |           |      |       |     |         | Derivative Master Account Number 021606RI19 |
| RIVERSOURCE VARIABLE PO RTFOLIO-INTERNATIONAL O PPORTUNITY FUND      |           |           |           |      |       |     |         | Derivative Master Account Number 021606RI26 |
| RIVERSOURCE VARIABLE PO RTFOLIO-LARGE CAP VALUE FUND                 |           |           |           |      |       |     |         | Derivative Master Account Number 021606RI17 |
| RIVERSOURCE VARIABLE PO RTFOLIO-MID CAP GROWTH FUND                  |           |           |           |      |       |     |         | Derivative Master Account Number 021606RI15 |
| RIVERSOURCE VARIABLE PO RTFOLIO-S&P 500 INDEX FUND                   |           |           |           |      |       |     |         | Derivative Master Account Number 021606RI14 |
| RIVERSOURCE VARIABLE PORTFOLIO - EMERGING MARKETS FUND               |           |           |           |      |       |     |         | Derivative Master Account Number 022707RIV8 |
| RIVERSOURCE VARIABLE PORTFOLIO CORE EQUITY FUND                      |           |           |           |      |       |     |         | Derivative Master Account Number 011806AXP6 |

| Contract Counterparty  | Address 1         | Address 2                        | Address 3  | City | State | Zip        | Country       | Contract Description  |
|--|-------------------|----------------------------------|--|------|-------|------------|---------------|---|
| Riversource Variable Portfolio- Core Equity Fund                 | RiverSource Funds | c/o Riversource Investments, LLP | 1109 Ameriprise Financial Center, H19/1109, Minneapolis, Minnesota |      |       | 55474      | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 022307RIVE dated 01/11/2007 |
| RIVERSOURCE VARIABLE PORTFOLIO-FUNDAMENTAL VALUE FUND            |                   |                                  |  |      |       |            |               | Derivative Master Account Number 022707RIV9   |
| RIVERSOURCE VARIABLE PORTFOLIO GROWTH FUND                       |                   |                                  |  |      |       |            |               | Derivative Master Account Number 021606RI10   |
| RIVERSOURCE VARIABLE PORTFOLIO LARGE CAP EQUITY FUND             |                   |                                  |  |      |       |            |               | Derivative Master Account Number 121306AMER   |
| RIVERSOURCE VARIABLE PORTFOLIODIVERSIFIED EQUITY INCOME FUND     |                   |                                  |  |      |       |            |               | Derivative Master Account Number 030107RIVE   |
| RIVERSOURCE VARIABLE PORTFOLIO-SMALL CAP ADVANTAGE               |                   |                                  |  |      |       |            |               | Derivative Master Account Number 021606RI11   |
| RIVERSOURDE VARIABLE PO RTFOLIO-SHORT TERM U.S. G OVERNMENT FUND |                   |                                  |  |      |       |            |               | Derivative Master Account Number 021606RI13   |
| ROBERT A SCHOELLHORN TRUST                                       | Marathon Coach    | 91333 Coburg Industrial Way      | Coburg, OR   |      |       | 97408-9492 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 090105ROBE dated 09/02/2005 |
| ROBERT MICHAELS  |                   |                                  |  |      |       |            |               | Derivative Master Account Number 011408MICH   |
| ROBERT ROSENKRANZ  |                   |                                  |  |      |       |            |               | Derivative Master Account Number 042607ROSE   |
| ROBERT SHAFIR  |                   |                                  |  |      |       |            |               | Derivative Master Account Number 040706ROBE   |
| ROBIN M. STEANS REVOCABLE  |                   |                                  |  |      |       |            |               | Derivative Master Account Number 013107ROBI   |
| ROCK HILL INV MGMT LP A/C RHP MASTER FUND LTD                    |                   |                                  |  |      |       |            |               | Derivative Master Account Number 120307ROC7   |
| ROCKALL EMERGING MARKETS MASTER FUND LTD.                        |                   |                                  |  |      |       |            |               | Derivative Master Account Number 080103REMA   |
| ROCKEFELLER & CO INC A/C ROCK EFELLER GLBL FIN SVC RECOVERY      |                   |                                  |  |      |       |            |               | Derivative Master Account Number 032508ROCK   |
| ROMESH & KATHLEEN WADHWANI                                       |                   |                                  |  |      |       |            |               | Derivative Master Account Number 073108ROM7   |
| ROSS PIRASTEH  |                   |                                  |  |      |       |            |               | Derivative Master Account Number 062707PIRA   |
| ROUND TABLE GLOBAL MULTI STRATEGY MASTER FUND LTD.               |                   |                                  |  |      |       |            |               | Derivative Master Account Number 091407ROUN   |
| ROYAL BANK OF CANADA   |                   |                                  |  |      |       |            |               | Derivative Master Account Number 35742RBOC  |
| ROYALCAPITALMGMT/ROYAL CAP ITAL LONG ALPHA FUND (QP) LP          |                   |                                  |  |      |       |            |               | Derivative Master Account Number 071607RO17   |
| ROYALCAPITALMGMT/ROYAL CAPITAL VALUE FUND (QP) LP                |                   |                                  |  |      |       |            |               | Derivative Master Account Number 071607ROY9   |
| ROYALCAPITALMGMT/ROYAL CAPITAL VALUE FUND LP                     |                   |                                  |  |      |       |            |               | Derivative Master Account Number 071607ROY7   |
| ROYALCAPITALMGMT/ROYAL CAPVALUE FD LTD                           |                   |                                  |  |      |       |            |               | Derivative Master Account Number 071607RO11   |
| RYDEX SERIES FUNDS ABSOLUTE RETURN STRATEGIES FUN                |                   |                                  |  |      |       |            |               | Derivative Master Account Number 102705RY10   |
| RYDEX VARIABLE TRUST HEDGED EQUITY FUND                          |                   |                                  |  |      |       |            |               | Derivative Master Account Number 091008RYD5   |
| SAB CAPITAL MANAGEMENT LP A/C SAB OVERSEAS MASTER FUND L         |                   |                                  |  |      |       |            |               | Derivative Master Account Number 050806SABC   |
| SAB CAPITAL PARTNERS II LP                                       |                   |                                  |  |      |       |            |               | Derivative Master Account Number 050206SABP   |
| SAC GLOBAL MACRO FUND LLC  |                   |                                  |  |      |       |            |               | Derivative Master Account Number 120805SACG   |
| SAC INTERNATIONAL EQUITIES LLC                                   |                   |                                  |  |      |       |            |               | Derivative Master Account Number 080406SACC   |
| SAFECO CORPORATION   |                   |                                  |  |      |       |            |               | Derivative Master Account Number 110606SAF6   |

| Contract Counterparty   | Address 1              | Address 2          | Address 3                | City     | State | Zip   | Country       | Contract Description  |
|---|------------------------|--------------------|--------------------------|----------|-------|-------|---------------|---|
| SAGEVIEW CAPITAL LLC A/C SAGEVIEW CAPITAL MASTER              |                        |                    |                          |          |       |       |               | Derivative Master Account Number 030608SA12   |
| SAGEVIEW CAPITAL LLC A/C SAGEVIEW CAPITAL PARTNERS            |                        |                    |                          |          |       |       |               | Derivative Master Account Number 030608SA10   |
| SAGEVIEW CAPITAL LLC A/C SAGEVIEW CAPITAL PARTNERS            |                        |                    |                          |          |       |       |               | Derivative Master Account Number 030608SAG6   |
| SAGEVIEW CAPITAL LLC A/C SAGEVIEW CAPITAL PARTNERS            |                        |                    |                          |          |       |       |               | Derivative Master Account Number 030608SAGE   |
| SALEM FIVE CENTS SAVINGS BANK                                 |                        |                    |                          |          |       |       |               | Derivative Master Account Number 031103SALM   |
| Sally Hechinger Rudoy, Nancy, John, S. Ross Heching           | 5215 Moorland Lane     |                    |                          | Bethesda | MD    | 20814 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 092206SAL6 dated 09/22/2006 |
| Sally Hechinger Rudoy, Nancy, John, S. Ross Heching           | 5215 Moorland Lane     |                    |                          | Bethesda | MD    | 20814 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 092206SAL7 dated 09/22/2006 |
| SAMAAN MUHAMMAD ABDUL AZIZ                                    |                        |                    |                          |          |       |       |               | Derivative Master Account Number 071107AZIZ   |
| SAMI SHAMOON ABDULNABI  |                        |                    |                          |          |       |       |               | Derivative Master Account Number 081508ABD5   |
| SAN DIEGO CNTY OF EMPL RET                                    |                        |                    |                          |          |       |       |               | Derivative Master Account Number 020108SAN5   |
| SANDELL ASSET MGMT CORP A/C CGS LTD - CNET                    |                        |                    |                          |          |       |       |               | Derivative Master Account Number 122007SAN5   |
| SANDELL ASSET MGMT CORP A/C SR CASTLERIGG MA LTD              |                        |                    |                          |          |       |       |               | Derivative Master Account Number 111507SAND   |
| SANTANDER AM SA SGIIC A/C BANESTO GARANTIZADO OCASIO          |                        |                    |                          |          |       |       |               | Derivative Master Account Number 022008SANT   |
| SANTANDER AM SA SGIIC A/C MAQUEDA 2000 SICAV SA               |                        |                    |                          |          |       |       |               | Derivative Master Account Number 021808SAN5   |
| SANTANDER AM SGIIC A/C BANIF ESTRUCTURADO FI                  |                        |                    |                          |          |       |       |               | Derivative Master Account Number 111606BANI   |
| SANTANDER AM SGIIC A/C FONDO ANTICIPACION AGRESIV             |                        |                    |                          |          |       |       |               | Derivative Master Account Number 110806SCHG   |
| SANTANDER AM SGIIC A/C FONDO ANTICIPACION CON                 |                        |                    |                          |          |       |       |               | Derivative Master Account Number 111406FON6   |
| SANTANDER AM SGIIC A/C FONDO ANTICIPACION CONSERV             |                        |                    |                          |          |       |       |               | Derivative Master Account Number 010907SCH5   |
| SANTANDER AM SGIIC A/C FONDO ANTICIPACION MOD 2               |                        |                    |                          |          |       |       |               | Derivative Master Account Number 010907SCHG   |
| SANTANDER AM SGIIC A/C FONDO ANTICIPACION MODERAD             |                        |                    |                          |          |       |       |               | Derivative Master Account Number 110806SCH5   |
| SANTANDER AM SGIIC A/C FONDO SUPERSELECCION DIVID             |                        |                    |                          |          |       |       |               | Derivative Master Account Number 111405SANT   |
| SANTANDER ASSET MANAGEMENT A/C SCH EUROBALANCE                |                        |                    |                          |          |       |       |               | Derivative Master Account Number 070306SANT   |
| SANTANDER GEST DE ACTIVOS A/C FONDO 150 ANIVERSARIO           |                        |                    |                          |          |       |       |               | Derivative Master Account Number 052107SCHG   |
| Santander/Banesto Garantizado Multiport 4X4-2                 | Ciudad Grupo Santander | Avda Cantabria s/n | 28660 Boadilla del Monte | Madrid   |       | 28660 | SPAIN         | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 092904BGMP dated 11/24/2004 |
| Santander/Fondo Superseleccion Acciones 2 FIM                 | Ciudad Grupo Santander | Avda Cantabria s/n | 28660 Boadilla del Monte | Madrid   |       | 28660 | SPAIN         | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 041905FSA2 dated 11/24/2004 |
| Santander/Superseleccion Dividendo 2 FI                       | Ciudad Grupo Santander | Avda Cantabria s/n | 28660 Boadilla del Monte | Madrid   |       | 28660 | SPAIN         | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 010906SUPE dated 11/24/2004 |
| SARACEN ENERGY ADVISORS/ SARACEN MERCHANT ENERGY LP           |                        |                    |                          |          |       |       |               | Derivative Master Account Number 040407SARA   |
| SARACEN ENERGY LP   |                        |                    |                          |          |       |       |               | Derivative Master Account Number 041007SARA   |
| SARAS CAPITAL MANAGEMENT LLC A/C SARAS CAPITAL PARTNERS II LP |                        |                    |                          |          |       |       |               | Derivative Master Account Number 060607SAR7   |
| SATELLITE FUND II LP  |                        |                    |                          |          |       |       |               | Derivative Master Account Number 031700SFII   |



| Contract Counterparty                                      | Address 1              | Address 2          | Address 3                | City   | State | Zip   | Country | Contract Description  |
|--|------------------------|--------------------|--------------------------|--------|-------|-------|---------|---|
| SATELLITE FUND IV LP                                       |                        |                    |                          |        |       |       |         | Derivative Master Account Number 071200SFIV   |
| SATELLITE OVERSEAS FUND IX LTD                             |                        |                    |                          |        |       |       |         | Derivative Master Account Number 060105SOF9   |
| SATELLITE OVERSEAS FUND V LTD                              |                        |                    |                          |        |       |       |         | Derivative Master Account Number 090700SATV   |
| SATELLITE OVERSEAS FUND VI LTD                             |                        |                    |                          |        |       |       |         | Derivative Master Account Number 050901SAT6   |
| SATELLITE OVERSEAS FUND VII LTD                            |                        |                    |                          |        |       |       |         | Derivative Master Account Number 070303SAML   |
| SATELLITE/APOGEE FUND LTD                                  |                        |                    |                          |        |       |       |         | Derivative Master Account Number 031700SIII   |
| SATELLITE/OVERSEAS FD LTD (SAT OS)                         |                        |                    |                          |        |       |       |         | Derivative Master Account Number 031700SOSF   |
| SATELLITE/SATELLITE OS FD VIII LTD                         |                        |                    |                          |        |       |       |         | Derivative Master Account Number 060904VIII   |
| SBA COMMUNICATIONS CORP                                    |                        |                    |                          |        |       |       |         | Derivative Master Account Number 051308SBAC   |
| SCH GESTION SGIIC SA A/C SANTANDER 150 ANIV 2              |                        |                    |                          |        |       |       |         | Derivative Master Account Number 071807SANT   |
| SCH GESTION SGIIC SA A/C SANTANDER DECISION CONSERV        |                        |                    |                          |        |       |       |         | Derivative Master Account Number 092206SCH5   |
| SCH GESTION SGIIC SA A/C SANTANDER DECISION MODERAD        |                        |                    |                          |        |       |       |         | Derivative Master Account Number 092206SAN5   |
| SCH GESTION SGIIC SAA/C Santander Decision Agresiv         | Ciudad Grupo Santander | Avda Cantabria s/n | 28660 Boadilla del Monte | Madrid |       | 28660 | SPAIN   | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 011006SCHG dated 11/24/2004 |
| SCOGGIN CAPITAL MANAGEMENT A/C GUGGENHEIM PORT CO VII LLC  |                        |                    |                          |        |       |       |         | Derivative Master Account Number 060807SCOG   |
| SCOGGIN CAPITAL MANAGEMENT A/C SCOGGIN CREDIT OPP MSTR FD  |                        |                    |                          |        |       |       |         | Derivative Master Account Number 032708SCOG   |
| SCOGGIN WORLDWIDE FUND LTD                                 |                        |                    |                          |        |       |       |         | Derivative Master Account Number 101507SCOG   |
| SCOTT M. SWANK   |                        |                    |                          |        |       |       |         | Derivative Master Account Number 011408SWAN   |
| SCOTTISH RE GROUP LTD                                      |                        |                    |                          |        |       |       |         | Derivative Master Account Number 120505SCOT   |
| SCOUT CAP MGT LLC A/C SCOUT CAP CONCENTRATED LTD           |                        |                    |                          |        |       |       |         | Derivative Master Account Number 070207SCOU   |
| SCOUT FAMILY PARTNERS LP                                   |                        |                    |                          |        |       |       |         | Derivative Master Account Number 103106SCOU   |
| SEAROCK CAPITAL MGMT LLC A/C SEAROCK CAP OFFSHORE LTD      |                        |                    |                          |        |       |       |         | Derivative Master Account Number 062507SEAR   |
| SEAROCK CAPITAL MGMT LLC A/C SEAROCK CAP PTNRS (QP) LP     |                        |                    |                          |        |       |       |         | Derivative Master Account Number 062507SEA8   |
| SEAROCK CAPITAL MGMT LLC A/C SEAROCK CAPITAL FUND LTD      |                        |                    |                          |        |       |       |         | Derivative Master Account Number 062507SEA6   |
| SEAROCK CAPITAL MGMT LLC A/C SEAROCK CAPITAL PTNRS LP      |                        |                    |                          |        |       |       |         | Derivative Master Account Number 062507SE27   |
| SEAROCK CAPITAL MGMT LLC A/C SEAROCK PLUS FUND LTD         |                        |                    |                          |        |       |       |         | Derivative Master Account Number 062507SE32   |
| SECURITY LIFE OF DENVER INSURANCE COMPANY INC              |                        |                    |                          |        |       |       |         | Derivative Master Account Number 080306IN15   |
| SEI INVESTMENTS COMPANY                                    |                        |                    |                          |        |       |       |         | Derivative Master Account Number 062201SEII   |
| SELECTIVE INSURANCE COMPANY OFAMERICA                      |                        |                    |                          |        |       |       |         | Derivative Master Account Number 090806SELE   |
| SELECTIVE INSURANCE GROUP INC                              |                        |                    |                          |        |       |       |         | Derivative Master Account Number 092606SELE   |
| SEMAPHORE MANAGEMENT LLC A/C SEMAPHORE CAPITAL PARTNERS LP |                        |                    |                          |        |       |       |         | Derivative Master Account Number 012308SEMA   |
| SEMAPHORE MANAGEMENT LLC A/C SEMAPHORE INVESTORS LP        |                        |                    |                          |        |       |       |         | Derivative Master Account Number 012308SEM6   |
| SEMAPHORE MANAGEMENT LLC A/C SEMAPHORE OFFSHORE LIMITED    |                        |                    |                          |        |       |       |         | Derivative Master Account Number 012308SEM8   |
| SENATOR INVESTMENT GROUP A/C SENATOR GLBAL OPPTY FD LP     |                        |                    |                          |        |       |       |         | Derivative Master Account Number 051608SENA   |
| SENATOR INVESTMENT GROUP A/C SENATOR GLOBAL OPP            |                        |                    |                          |        |       |       |         | Derivative Master Account Number 061108SENA   |
| SESI LLC   |                        |                    |                          |        |       |       |         | Derivative Master Account Number 120706SESI   |

| Contract Counterparty   | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|---|-----------|-----------|-----------|------|-------|-----|---------|---|
| SGAM AI STARWAY ALPHADYNE FUND                                      |           |           |           |      |       |     |         | Derivative Master Account Number 112706ALPH |
| SHEA DIVERSIFIED INVESTMENTS INC.                                   |           |           |           |      |       |     |         | Derivative Master Account Number 021607SHEA |
| SHEA VENTURES LLC   |           |           |           |      |       |     |         | Derivative Master Account Number 060206SHE5 |
| SHEPHERD INVESTMENTS INTERNATIONAL LTD                              |           |           |           |      |       |     |         | Derivative Master Account Number 010301SHEP |
| SHERLEIGH ASSOCIATES INC. PROFIT SHARING PLAN                       |           |           |           |      |       |     |         | Derivative Master Account Number 041597QSAI |
| SHORT FINANCIALS PROFUND  |           |           |           |      |       |     |         | Derivative Master Account Number 091707PRO5 |
| SID R. BASS MANAGEMENT TRUST  |           |           |           |      |       |     |         | Derivative Master Account Number 072897QSMT |
| SIGMA FIXED INCOME FUND   |           |           |           |      |       |     |         | Derivative Master Account Number 120704SIGM |
| SILVER WAKE MARITIME CORP ATTN SOFRONIS PAPANASTASIOU               |           |           |           |      |       |     |         | Derivative Master Account Number 121505SILV |
| SILVERWAKE MARITIME CORP.   |           |           |           |      |       |     |         | Derivative Master Account Number 072104SLVR |
| SIR CAPITAL MANAGEMENT LP A/C SIR HEDGED EQUITY MASTER FUND LTD     |           |           |           |      |       |     |         | Derivative Master Account Number 122007SIRC |
| SIR CAPITAL MANAGEMENT LP A/C SIR HEDGED EQUITY SAM MASTER FUND LTD |           |           |           |      |       |     |         | Derivative Master Account Number 011708SIRC |
| SMAMC 20024 AVIVA LIFE STANDISH EIA OPTIONS                         |           |           |           |      |       |     |         | Derivative Master Account Number 051605AVIV |
| SMITH MANAGEMENT A/C BREAKPOINT CAP PTN CAD OFF                     |           |           |           |      |       |     |         | Derivative Master Account Number 081507SMIT |
| SMITH MANAGEMENT A/C DUNGAN PARTNERS LP                             |           |           |           |      |       |     |         | Derivative Master Account Number 092507SMIT |
| SMITHWOOD ADVISERS LP A/C JMB CAP PTNRS MASTER FD LP                |           |           |           |      |       |     |         | Derivative Master Account Number 031108SMIT |
| SOCIETE GENERALE  |           |           |           |      |       |     |         | Derivative Master Account Number 37527SOCG  |
| SOCIETE GENERALE ASSET MANAGEMENT BANQUE SA                         |           |           |           |      |       |     |         | Derivative Master Account Number 031497SGA  |
| SOUTHPOINT CAP ADVISORS LP A/C SOUTHPOINT MASTER FUND LP            |           |           |           |      |       |     |         | Derivative Master Account Number 121907SOUT |
| SPEF VENTURE A/C BPI2   |           |           |           |      |       |     |         | Derivative Master Account Number 061406SPEF |
| SPEF VENTURE A/C BPI3   |           |           |           |      |       |     |         | Derivative Master Account Number 061506SPEF |
| SPENCER CAPITAL MANAGEMENT A/C CIL SPENCER LIMITED                  |           |           |           |      |       |     |         | Derivative Master Account Number 083106SPEN |
| SPENCER CAPITAL OFFSHORE OPPORTUNITY FUND LTD                       |           |           |           |      |       |     |         | Derivative Master Account Number 050806SPE7 |
| SPENCER CAPITAL OPPORTUNITY FUND II LP                              |           |           |           |      |       |     |         | Derivative Master Account Number 083106SPE7 |
| SPENCER CAPITAL OPPORTUNITY FUND LP                                 |           |           |           |      |       |     |         | Derivative Master Account Number 050806SPEN |
| SPNY MASTER FUND L.P.   |           |           |           |      |       |     |         | Derivative Master Account Number 090507MSAF |
| SRI FUND LP   |           |           |           |      |       |     |         | Derivative Master Account Number 022505SRIF |
| SRS INVESTMENT MANAGEMENT A/C SRS PARTNERS LTD                      |           |           |           |      |       |     |         | Derivative Master Account Number 062107SRS5 |
| SSB&T/KOREA MSCI EMERGING MARKET INDEX COMMON TRUST FUND            |           |           |           |      |       |     |         | Derivative Master Account Number 092607STA5 |
| SSGACMTC/SSGA CM CAPITAL STRUCTUREARBITRAGE FUND LTD                |           |           |           |      |       |     |         | Derivative Master Account Number 011107STA8 |
| SSGACMTC/SSGA CM CAPITAL STRUCTUREARBITRAGE FUND LTD                |           |           |           |      |       |     |         | Derivative Master Account Number 012607STA5 |
| SSGACMTC/SSGA CM CAPITAL STRUCTUREARBITRAGE FUND LTD                |           |           |           |      |       |     |         | Derivative Master Account Number 012607STA6 |

| Contract Counterparty  | Address 1                        | Address 2                  | Address 3  | City     | State | Zip        | Country       | Contract Description  |
|--|----------------------------------|----------------------------|------------|----------|-------|------------|---------------|---|
| SSGACMTC/SSGA CM CAPITAL STRUCTURE ARBITRAGE FUND LTD                        |                                  |                            |            |          |       |            |               | Derivative Master Account Number 110806STAT   |
| STADIA CAPITAL LLC A/C STADIA CAP PTNRS (QP) LP                              |                                  |                            |            |          |       |            |               | Derivative Master Account Number 072707STA6   |
| STADIA CAPITAL LLC A/C STADIA CAP PTNRS LP                                   |                                  |                            |            |          |       |            |               | Derivative Master Account Number 072707STAD   |
| STADIA CAPITAL LLC A/C STADIA CAPITAL LIMITED                                |                                  |                            |            |          |       |            |               | Derivative Master Account Number 072707STA8   |
| STADIA CAPITAL LLC A/C STADIA OPPORTUNITY FUND LP                            |                                  |                            |            |          |       |            |               | Derivative Master Account Number 072707ST16   |
| STANDARD GENERAL L.P. A/C STANDARD GENERAL MASTER FUND LP                    |                                  |                            |            |          |       |            |               | Derivative Master Account Number 071007STA5   |
| STANDARD LIFE & ACCIDENT INSURCO OF OKLAHOMA CITY                            | c/o SM#amperR                    | PO Box 58969               |            | Houston  | TX    | 77528-8969 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 050406STAN dated 05/30/2006 |
| STANDARD LIFE INSURANCE COMPANY OF INDIANA                                   |                                  |                            |            |          |       |            |               | Derivative Master Account Number 021301SLIC   |
| STANLEY F. RICHARDS TRUST  |                                  |                            |            |          |       |            |               | Derivative Master Account Number 011106STA5   |
| STARK CHINA OPP MGMT LLC A/C STARK-BOSERA CHINA OPP MST                      |                                  |                            |            |          |       |            |               | Derivative Master Account Number 012408STA6   |
| STARK CRITERION MGMT LLC A/C STARK CRITERION MST FL LTD                      |                                  |                            |            |          |       |            |               | Derivative Master Account Number 012408STAR   |
| STARK INVESTMENT LP A/C STARK CRITERION MSTR FD                              |                                  |                            |            |          |       |            |               | Derivative Master Account Number 120707STAR   |
| STARK INVESTMENT LP A/C STARK-BOSERA CHINA OPP MST                           |                                  |                            |            |          |       |            |               | Derivative Master Account Number 120707STA5   |
| STARK TRADING  |                                  |                            |            |          |       |            |               | Derivative Master Account Number 010301SKTD   |
| STARNES FAMILY TRUST   |                                  |                            |            |          |       |            |               | Derivative Master Account Number 051707STAR   |
| STATE BOARD OF ADMINISTRATION OF FLORIDA ACTING ON                           |                                  |                            |            |          |       |            |               | Derivative Master Account Number 71593FFBA  |
| STATE STREET CORPORATION   |                                  |                            |            |          |       |            |               | Derivative Master Account Number 121898STC  |
| STEINBERG ASSET MGMT LLC A/C ARC FUND LP                                     |                                  |                            |            |          |       |            |               | Derivative Master Account Number 100407STEI   |
| STEINBERG ASSET MGMT LLC A/C ARC FUND LTD                                    |                                  |                            |            |          |       |            |               | Derivative Master Account Number 100407STE5   |
| STEMPEL, ERNEST E  | c/o American International Group | 70 Pine Street, 59th Floor |            | New York | NY    | 10270      | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 120805STEM dated 12/08/2005 |
| STEPHEN G MACKENZIE & ELIZABETH MACKENZIE JTWROS                             |                                  |                            |            |          |       |            |               | Derivative Master Account Number 091307MACK   |
| STEPHEN MASSMAN  |                                  |                            |            |          |       |            |               | Derivative Master Account Number 010606MASS   |
| Stephen Nash Hurley  | c/o Xylem Global Partners        | 122 E 42nd St              | Suite 4700 | New York | NY    | 10168      | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 103006HURL dated 10/27/2006 |
| STEVEN G HOLDER TTEE STEVEN G HOLDER LIVING TR DTD 06/21/05                  |                                  |                            |            |          |       |            |               | Derivative Master Account Number 050907STE5   |
| STEVEN J UMBERGER TRUST  |                                  |                            |            |          |       |            |               | Derivative Master Account Number 052307STEV   |
| STICHTING PENSIOENFONDS ABP  |                                  |                            |            |          |       |            |               | Derivative Master Account Number 061200STIC   |
| STONE HARBOR INVESTMENT A/C CONOCOPHILLIPS                                   |                                  |                            |            |          |       |            |               | Derivative Master Account Number 053006STON   |
| STONE HARBOR INVESTMENT A/C IMF RETIRED STAFF BENEFITS                       |                                  |                            |            |          |       |            |               | Derivative Master Account Number 053006ST20   |
| STONE HARBOR INVESTMENT A/C INTERNATIONAL MONETARY FUNDSTAFF RETIREMENT PLAN |                                  |                            |            |          |       |            |               | Derivative Master Account Number 053006ST12   |
| STONE HARBOR INVESTMENT A/C INTL PAPER CO INC                                |                                  |                            |            |          |       |            |               | Derivative Master Account Number 053006ST13   |

| Contract Counterparty                                    | Address 1             | Address 2 | Address 3 | City     | State | Zip   | Country       | Contract Description  |
|--|-----------------------|-----------|-----------|----------|-------|-------|---------------|---|
| STONE HARBOR INVESTMENT A/C KROGER CO (THE)              |                       |           |           |          |       |       |               | Derivative Master Account Number 053006ST14   |
| STONE HARBOR INVESTMENT A/C OHIO PUBLIC EMPLOYEES RETI   |                       |           |           |          |       |       |               | Derivative Master Account Number 053006OHIO   |
| STONE HARBOR INVESTMENT A/C SEI GLOBAL MASTER FUND PLC   |                       |           |           |          |       |       |               | Derivative Master Account Number 053006SEIG   |
| STONE HARBOR INVESTMENT A/C SEI INST EMERGING MKT DEBT   |                       |           |           |          |       |       |               | Derivative Master Account Number 053006ST17   |
| STONE HARBOR INVESTMENT A/C SEI INST INT TR EM MKT DBT   |                       |           |           |          |       |       |               | Derivative Master Account Number 053006ST16   |
| STONE HARBOR INVESTMENT A/C STATE OF WIS RETIREMENT BD   |                       |           |           |          |       |       |               | Derivative Master Account Number 053006ST19   |
| STONE HARBOR INVESTMENT A/C TEACHERS RET SYS OHIO        |                       |           |           |          |       |       |               | Derivative Master Account Number 053006TEAC   |
| STONE HARBOR INVESTMENT A/C UNISYS CORPORATION           |                       |           |           |          |       |       |               | Derivative Master Account Number 053006STO6   |
| STONE HARBOR INVESTMENT A/C WALLACE H COULTER FOUNDATI   |                       |           |           |          |       |       |               | Derivative Master Account Number 053006WAL7   |
| STONE HARBOR INVESTMENT A/C WYETH                        |                       |           |           |          |       |       |               | Derivative Master Account Number 053006WYET   |
| STRATEGIC VALUE MASTER FUND                              |                       |           |           |          |       |       |               | Derivative Master Account Number 101602SVPA   |
| STROME INVESTMENT MGMT LP A/C HFR RVA STROME MASTER TR   |                       |           |           |          |       |       |               | Derivative Master Account Number 052208STRO   |
| STYLOS CAPITAL MANAGEMENT A/C STYLOS ASIA MASTER FD LTD  |                       |           |           |          |       |       |               | Derivative Master Account Number 020108STYL   |
| SUN LIFE ASSURANCE COMPANY OF CANADA                     |                       |           |           |          |       |       |               | Derivative Master Account Number 101999SLRG   |
| SUN LIFE ASSURANCE COMPANY OF CANADA (US)                |                       |           |           |          |       |       |               | Derivative Master Account Number 072700SUNL   |
| SUN LIFE HONG KONG LTD                                   |                       |           |           |          |       |       |               | Derivative Master Account Number 082506SUNL   |
| SUN TRUST BANK NA  |                       |           |           |          |       |       |               | Derivative Master Account Number 022299STBA   |
| SUNRISE PARTNERS LIMITED PARTNERSHIP                     |                       |           |           |          |       |       |               | Derivative Master Account Number 051497QSUP   |
| SUPERIOR ENERGY SVCS INC                                 |                       |           |           |          |       |       |               | Derivative Master Account Number 120706SUPE   |
| SUTTONBROOK CAPITAL PORTFOLIO LP                         |                       |           |           |          |       |       |               | Derivative Master Account Number 121602SUTT   |
| SWANK ADVISORS LP A/C CUSHING FUND LP (THE)              |                       |           |           |          |       |       |               | Derivative Master Account Number 121107SWA8   |
| SWANK ADVISORS LP A/C SWANK MLP CONVERGENCE LP           |                       |           |           |          |       |       |               | Derivative Master Account Number 121107SW10   |
| SWANK ADVISORS LP A/C THE CUSHING MLP OPP FD I           |                       |           |           |          |       |       |               | Derivative Master Account Number 121107SWA5   |
| SWANK ENERGY INC ADV LP A/C PGS SWANK HIGH INC INV TRUST |                       |           |           |          |       |       |               | Derivative Master Account Number 052908SWAN   |
| SWANK ENERGY INCOME ADVISORS LP                          |                       |           |           |          |       |       |               | Derivative Master Account Number 081606SWA5   |
| SWISS RE FINANCIAL PRODUCTS CORPORATION                  |                       |           |           |          |       |       |               | Derivative Master Account Number 021497SFPC   |
| Sylvia Agostini Living TrustDTD 5/12/2000                | 20 Sutton Place South | #7D       |           | New York | NY    | 10022 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 040407SYLV dated 04/19/2007 |
| SYMETRA FINANCIAL CORP                                   |                       |           |           |          |       |       |               | Derivative Master Account Number 012506SYME   |
| SYMETRA LIFE INSURANCE COM                               |                       |           |           |          |       |       |               | Derivative Master Account Number 120407SYME   |
| TALLWOOD EQUITIES LLC                                    |                       |           |           |          |       |       |               | Derivative Master Account Number 112707TAL5   |
| TAMALPAIS GLOBAL PARTNERS MASTER FUND LTD                |                       |           |           |          |       |       |               | Derivative Master Account Number 072606TAM5   |

| Contract Counterparty                                       | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|---|-----------|-----------|-----------|------|-------|-----|---------|---|
| TANG CAPITAL MGMT LLC A/C TANG CAPITAL PARTNERS LP          |           |           |           |      |       |     |         | Derivative Master Account Number 112807TANG |
| TCV IV STRATEGIC PARTNERS LP                                |           |           |           |      |       |     |         | Derivative Master Account Number 050807TEC5 |
| TCV STRATEGIC PARTNERS LP                                   |           |           |           |      |       |     |         | Derivative Master Account Number 050807TECH |
| TE FORCE PORTFOLIO LTD                                      |           |           |           |      |       |     |         | Derivative Master Account Number 041207FORC |
| TE KARSCH PORTFOLIO LTD                                     |           |           |           |      |       |     |         | Derivative Master Account Number 041707KARS |
| TEACHERS RETIREMENT SYSTEM                                  |           |           |           |      |       |     |         | Derivative Master Account Number 062806ALAB |
| TEACHERS RETIREMENT SYSTEM OF TEXAS (TRXF)                  |           |           |           |      |       |     |         | Derivative Master Account Number 030304TRXF |
| TEEWINOT CAPITAL ADVISERS A/C TEEWINOT (QP) MASTER FUND     |           |           |           |      |       |     |         | Derivative Master Account Number 120106TEE9 |
| TEEWINOT CAPITAL ADVISERS A/C TEEWINOT FUND I LIMITED       |           |           |           |      |       |     |         | Derivative Master Account Number 120106TEEW |
| TEEWINOT CAPITAL ADVISERS A/C TEEWINOT MASTER FUND I LP     |           |           |           |      |       |     |         | Derivative Master Account Number 120106TEEG |
| TELECOM ACQUISITION 1 LLC                                   |           |           |           |      |       |     |         | Derivative Master Account Number 092506TELE |
| TEMKIN INVESTMENTS LP                                       |           |           |           |      |       |     |         | Derivative Master Account Number 052207TEMK |
| TEMPO MASTER FUND LP  |           |           |           |      |       |     |         | Derivative Master Account Number 072402TEMP |
| THALES FUND MANAGEMENT LLC A/C TEMUJIN HOLDINGS LTD         |           |           |           |      |       |     |         | Derivative Master Account Number 120705THA7 |
| THALES HOLDINGS LTD.  |           |           |           |      |       |     |         | Derivative Master Account Number 120705THA6 |
| THE BANK OF NEW YORK MELLON                                 |           |           |           |      |       |     |         | Derivative Master Account Number 30345BONY  |
| THE CUSHING FUND (OFFSHORE) LTD                             |           |           |           |      |       |     |         | Derivative Master Account Number 042605SALP |
| THE KENNETH J. WOOLCOTT 1998 TRUST                          |           |           |           |      |       |     |         | Derivative Master Account Number 012506THE5 |
| THE UNITED COMPANY  |           |           |           |      |       |     |         | Derivative Master Account Number 080306THEU |
| THOMAS B. HUNTER IV RECOVERABLE TRUST                       |           |           |           |      |       |     |         | Derivative Master Account Number 013107THOM |
| THOMAS J. MANGAN  |           |           |           |      |       |     |         | Derivative Master Account Number 102407MAN5 |
| THOMAS S. ROGERS  |           |           |           |      |       |     |         | Derivative Master Account Number 020405ROGE |
| TIG ADVISORS LLC A/C TGEM ASIA L.P                          |           |           |           |      |       |     |         | Derivative Master Account Number 040208TIGA |
| TIGER GLOBAL II LP RE TIGER GLOBAL MGM LLC                  |           |           |           |      |       |     |         | Derivative Master Account Number 121003TTIL |
| TIGER GLOBAL LP RE TIGER GLOBAL MGM LLC                     |           |           |           |      |       |     |         | Derivative Master Account Number 121003TTPL |
| TIMOTHY A. HOLT REF TIMOTHY A. HOLT                         |           |           |           |      |       |     |         | Derivative Master Account Number 062806HOLT |
| TOKUM CAPITAL MANAGEMENT A/C TOKUM ALTERNATIVE OFFSHORE LTD |           |           |           |      |       |     |         | Derivative Master Account Number 052507TOK8 |
| TOKUM CAPITAL MANAGEMENT A/C TOKUM OFFSHORE LTD             |           |           |           |      |       |     |         | Derivative Master Account Number 052507TO15 |
| TOKUM CAPITAL MANAGEMENT A/C TOKUM PARTNERS LP              |           |           |           |      |       |     |         | Derivative Master Account Number 052507TOK6 |
| TORTOISE CAP ADV LLC A/C PGS TORTOISE HIGH INC INV TST      |           |           |           |      |       |     |         | Derivative Master Account Number 052908TORT |
| TOURADJI CAP MGMT A/C TOURADJI DIVERSIFIED MAST             |           |           |           |      |       |     |         | Derivative Master Account Number 050907TOUR |
| TOURADJICAPMGMT/TOURADJI DEEPROCK MSTR FD LTD               |           |           |           |      |       |     |         | Derivative Master Account Number 010307TOUR |
| TOURADJICAPMGMT/TOURADJI GLOBAL RESOURCES MSTR FD LTD       |           |           |           |      |       |     |         | Derivative Master Account Number 031306TOU5 |
| TOWERBROOK INVESTORS LP                                     |           |           |           |      |       |     |         | Derivative Master Account Number 011806TOWE |
| TRAMMELL CROW 1994 REVOC TRUST                              |           |           |           |      |       |     |         | Derivative Master Account Number 022607TRA5 |
| TRANSAMERICA LIFE OF CANADA                                 |           |           |           |      |       |     |         | Derivative Master Account Number 031104TLC  |

| Contract Counterparty                                      | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|--|-----------|-----------|-----------|------|-------|-----|---------|---|
| TRANSUNION CORP  |           |           |           |      |       |     |         | Derivative Master Account Number 100606TRA5 |
| TRAWICK LIVING TRUST                                       |           |           |           |      |       |     |         | Derivative Master Account Number 050206TRAW |
| TRAXIS FUND LP A/C TRAXIS EMERGING MKTS OPP FUND LP        |           |           |           |      |       |     |         | Derivative Master Account Number 061807TRAX |
| TREASURY SERVICES S.A.                                     |           |           |           |      |       |     |         | Derivative Master Account Number 030608TREA |
| TREMBLANT ASSET MGMT LP A/C TREMBLANT SUPER CONC FD LTD    |           |           |           |      |       |     |         | Derivative Master Account Number 052708TREM |
| TRIBECA GLOBAL MGMT LLC A/C TRIBECA EUROPEAN STRATEGIES LP |           |           |           |      |       |     |         | Derivative Master Account Number 041607TRIB |
| TRIBUNE COMPANY MASTER TRU ST FOR PENSION PLANS            |           |           |           |      |       |     |         | Derivative Master Account Number 092707TRIB |
| TRIBUNE NOMINEE TRUST                                      |           |           |           |      |       |     |         | Derivative Master Account Number 031406TRI5 |
| TRICO MARINE SERVICES INC                                  |           |           |           |      |       |     |         | Derivative Master Account Number 012307TRIC |
| TUDOR BVI GLOBAL PORTFOLIO L.P. (THE)                      |           |           |           |      |       |     |         | Derivative Master Account Number 062997UPML |
| TWO SIGMA INVESTMENTS LLC A/C TWO SIGMA HORIZONS           |           |           |           |      |       |     |         | Derivative Master Account Number 032008TWO5 |
| TWO SIGMA INVESTMENTS LLC A/C TWO SIGMA INVESTMENTS        |           |           |           |      |       |     |         | Derivative Master Account Number 041107TWO6 |
| TWO SIGMA INVESTMENTS LLC A/C TWO SIGMA SPECTRUM           |           |           |           |      |       |     |         | Derivative Master Account Number 041107TWO5 |
| TYKHE CAPITAL LLC A/C LAPLACE FUND EQUITIES LTD            |           |           |           |      |       |     |         | Derivative Master Account Number 102507TYK6 |
| UBS AG   |           |           |           |      |       |     |         | Derivative Master Account Number 070898UBSZ |
| UBS ASSET MANAG OF PR / PR AAA PRTFLO BOND FD              |           |           |           |      |       |     |         | Derivative Master Account Number 061207UBSA |
| UBS ASSET MANAG OF PR / PR AAA PTFLO TARG MAT FD           |           |           |           |      |       |     |         | Derivative Master Account Number 061107UBSA |
| UBS ASSET MANAG OF PR /PR GNMA & US GOVT TARG MAT FD       |           |           |           |      |       |     |         | Derivative Master Account Number 061207UBS5 |
| UBS ASSET MANAG OF PR /PR MORT BACKED & US GOV SECS FD     |           |           |           |      |       |     |         | Derivative Master Account Number 060707UBS8 |
| UBS ASSET MANAGERS OF PR / PR AAA PRTFLO BOND II           |           |           |           |      |       |     |         | Derivative Master Account Number 060707UBS7 |
| UBS ASSET MANAGERS OF PR / PR FIXED INCOME FD III          |           |           |           |      |       |     |         | Derivative Master Account Number 060707UBS6 |
| UBS ASSET MANAGERS OF PR / PR FIXED INCOME FD IV           |           |           |           |      |       |     |         | Derivative Master Account Number 060807UBS9 |
| UBS ASSET MANAGERS OF PR / PR FIXED INCOME FUND II         |           |           |           |      |       |     |         | Derivative Master Account Number 060807UBS8 |
| UBS ASSET MANAGERS OF PR / TAX FREE PR FUND                |           |           |           |      |       |     |         | Derivative Master Account Number 060707UBS5 |
| UBS ASSET MANAGERS OF PR / TAX FREE PR FUND II             |           |           |           |      |       |     |         | Derivative Master Account Number 060807UBS6 |
| UBS ASSET MANAGERS OF PR/ PUERTO RICO FIXED INCOME FD      |           |           |           |      |       |     |         | Derivative Master Account Number 060807UBS7 |
| UBS ASSET MANAGERS OF PR/ PUERTO RICO FIXED INCOME FD V    |           |           |           |      |       |     |         | Derivative Master Account Number 061507UBSA |
| UBS ASSET MANAGERS OF PR/ TAX FREE PR TARG MAT FD          |           |           |           |      |       |     |         | Derivative Master Account Number 060807UBS5 |
| UBS O'CONNOR LLC A/C O'CONNOR VOL OPP MSTR LTD             |           |           |           |      |       |     |         | Derivative Master Account Number 020508UBS5 |
| UBS PACTUAL OVERSEAS CORPORATI ON                          |           |           |           |      |       |     |         | Derivative Master Account Number 053102PACT |

| Contract Counterparty                                 | Address 1        | Address 2                  | Address 3 | City   | State | Zip   | Country | Contract Description  |
|---|------------------|----------------------------|-----------|--------|-------|-------|---------|---|
| ULTRALATIN AMERICA PROFUND                            |                  |                            |           |        |       |       |         | Derivative Master Account Number 091707PROF   |
| ULTRASHORT LATIN AMERICA PROFU ND                     |                  |                            |           |        |       |       |         | Derivative Master Account Number 091707PRO6   |
| Unifond XXIII FI                                      | UNIFOND XXIII FI | C/Gran Via 22, dpdo 2 Dcha |           | Madrid |       | 28013 | SPAIN   | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 032404UNIG dated 06/14/2005 |
| UNIVERSITY OF TEXAS A/C BD OF REG U OF TX GEN END     |                  |                            |           |        |       |       |         | Derivative Master Account Number 062207UNIV   |
| UNIVERSITY OF TEXAS A/C BD OF REG U OF TX INT TERM    |                  |                            |           |        |       |       |         | Derivative Master Account Number 062207UNI5   |
| UNIVERSITY OF TEXAS A/C PERM UNIV FD STATE OF TX      |                  |                            |           |        |       |       |         | Derivative Master Account Number 041405UTEX   |
| UNIVERSITY OF WASHINGTON                              |                  |                            |           |        |       |       |         | Derivative Master Account Number 041800UOWA   |
| VALINOR MANAGEMENT LLC A/C VALINOR CAP PARTNERS LP    |                  |                            |           |        |       |       |         | Derivative Master Account Number 080307VAL6   |
| VALINOR MANAGEMENT LLC A/C VALINOR CAP PARTNERS OFFSH |                  |                            |           |        |       |       |         | Derivative Master Account Number 080307VALI   |
| VALUE MONITORING INC A/C H & L FIXED INCOME MOMENTU   |                  |                            |           |        |       |       |         | Derivative Master Account Number 080108VALU   |
| VAN KAMPEN ADVANTAGE MUNICIPAL INCOME TRUST II        |                  |                            |           |        |       |       |         | Derivative Master Account Number 020107MOR6   |
| VAN KAMPEN BOND FUND                                  |                  |                            |           |        |       |       |         | Derivative Master Account Number 020107MOR7   |
| VAN KAMPEN CALIFORNIA INSURED TAX FREE FUND           |                  |                            |           |        |       |       |         | Derivative Master Account Number 020107MOR8   |
| VAN KAMPEN CALIFORNIA VALUE MUNICIPAL INCOME TRUST    |                  |                            |           |        |       |       |         | Derivative Master Account Number 020107MOR9   |
| VAN KAMPEN CORE PLUS FIXED INCOME FUND                |                  |                            |           |        |       |       |         | Derivative Master Account Number 020107MO10   |
| VAN KAMPEN CORPORATE BOND FUND                        |                  |                            |           |        |       |       |         | Derivative Master Account Number 020107MO11   |
| VAN KAMPEN EQUITY PREMIUM INCOME FUND                 |                  |                            |           |        |       |       |         | Derivative Master Account Number 020107MO12   |
| VAN KAMPEN GOVERNMENT SECURITIES FUND                 |                  |                            |           |        |       |       |         | Derivative Master Account Number 020107MO13   |
| VAN KAMPEN HIGH INCOME TRUST II                       |                  |                            |           |        |       |       |         | Derivative Master Account Number 020107MO14   |
| VAN KAMPEN HIGH YIELD FUND                            |                  |                            |           |        |       |       |         | Derivative Master Account Number 020107MO15   |
| VAN KAMPEN INCOME TRUST                               |                  |                            |           |        |       |       |         | Derivative Master Account Number 020107MO16   |
| VAN KAMPEN INSURED TAX FREE INCOME FUND               |                  |                            |           |        |       |       |         | Derivative Master Account Number 020107MO17   |
| VAN KAMPEN INTERMEDIATE TERM MUNICIPAL FUND           |                  |                            |           |        |       |       |         | Derivative Master Account Number 020107MO18   |
| VAN KAMPEN LIFE INVESTMENT TRUST GOVERNMENT PORTFOLIO |                  |                            |           |        |       |       |         | Derivative Master Account Number 020107MO19   |
| VAN KAMPEN LIMITED DURATION FUND                      |                  |                            |           |        |       |       |         | Derivative Master Account Number 020107MO20   |
| VAN KAMPEN MASSACHUSETTS VALUE MUNICIPAL INCOME TRUST |                  |                            |           |        |       |       |         | Derivative Master Account Number 020107MO21   |
| VAN KAMPEN MUNICIPAL INCOME FUND                      |                  |                            |           |        |       |       |         | Derivative Master Account Number 020107MO22   |
| VAN KAMPEN MUNICIPAL OPPORTUNITY TRUST                |                  |                            |           |        |       |       |         | Derivative Master Account Number 020107MO23   |
| VAN KAMPEN MUNICIPAL TRUST                            |                  |                            |           |        |       |       |         | Derivative Master Account Number 020107MO24   |
| VAN KAMPEN NEW YORK TAX FREE INCOME FUND              |                  |                            |           |        |       |       |         | Derivative Master Account Number 020107MO25   |

| Contract Counterparty                                       | Address 1          | Address 2   | Address 3                     | City  | State | Zip   | Country       | Contract Description  |
|---|--------------------|-------------|-------------------------------|-------|-------|-------|---------------|---|
| VAN KAMPEN OHIO QUALITY MUNICIPAL TRUST                     |                    |             |                               |       |       |       |               | Derivative Master Account Number 020207MORG   |
| VAN KAMPEN PENNSYLVANIA TAX FREE INCOME FUND                |                    |             |                               |       |       |       |               | Derivative Master Account Number 020207MOR5   |
| VAN KAMPEN PENNSYLVANIA VALUE MUNICIPAL INCOME TRUST        |                    |             |                               |       |       |       |               | Derivative Master Account Number 020207MOR6   |
| VAN KAMPEN SELECT SECTOR MUNICIPAL TRUST                    |                    |             |                               |       |       |       |               | Derivative Master Account Number 020207MOR7   |
| VAN KAMPEN SENIOR INCOME TRUST                              |                    |             |                               |       |       |       |               | Derivative Master Account Number 020207MOR8   |
| VAN KAMPEN SENIOR LOAN FUND                                 |                    |             |                               |       |       |       |               | Derivative Master Account Number 020207MOR9   |
| VAN KAMPEN STRATEGIC MUNICIPAL INCOME FUNDS                 |                    |             |                               |       |       |       |               | Derivative Master Account Number 020207MO10   |
| VAN KAMPEN TRUST FOR INVESTMENT GRADE FLORIDA MUNICIPALS    |                    |             |                               |       |       |       |               | Derivative Master Account Number 020207MO11   |
| VAN KAMPEN TRUST FOR INVESTMENT GRADE MUNICIPALS            |                    |             |                               |       |       |       |               | Derivative Master Account Number 020207MO12   |
| VAN KAMPEN TRUST FOR INVESTMENT GRADE NEW JERSEY MUNICIPALS |                    |             |                               |       |       |       |               | Derivative Master Account Number 020207MO13   |
| VAN KAMPEN TRUST FOR INVESTMENT GRADE NEW YORK MUNICIPALS   |                    |             |                               |       |       |       |               | Derivative Master Account Number 020207MO14   |
| VAN KAMPEN US MORTGAGE FUND                                 |                    |             |                               |       |       |       |               | Derivative Master Account Number 020207MO15   |
| VARDE PARTNERS LP A/C VARDE FUND V-B LP                     |                    |             |                               |       |       |       |               | Derivative Master Account Number 020608VARD   |
| VARDE PARTNERS LP/ A/C PRIVATVARDE FUND LP                  |                    |             |                               |       |       |       |               | Derivative Master Account Number 020608VA10   |
| VARDE PARTNERS LP/ A/C VARDE FUND VI-A LP                   |                    |             |                               |       |       |       |               | Derivative Master Account Number 020608VAR5   |
| VARDE PARTNERS LP/ A/C VARDE FUND VIII LP                   |                    |             |                               |       |       |       |               | Derivative Master Account Number 020608VAR8   |
| VARDE PARTNES LP A/C VARDE FUND (CAYMAN) LTD                |                    |             |                               |       |       |       |               | Derivative Master Account Number 020608VA11   |
| VEGESNA FAMILY TRUST  |                    |             |                               |       |       |       |               | Derivative Master Account Number 031208VEGE   |
| VIATHON CAPITAL MANAGEMENT A/C VIATHON CAPITAL MASTER       |                    |             |                               |       |       |       |               | Derivative Master Account Number 042007VIAT   |
| Victus Capital LP   | Victus Capital, LP | c/o Al Zwan | 3000 Bayport Drive, Suite 800 | Tampa | FL    | 33607 | UNITED STATES | 1992 ISDA MA - Multi-Currency Cross Border Agreement Number 013108VIC5 dated 04/12/2006 |
| VIRGIN ENTERTAINMENT GRP A/C VIRGIN ENTERTAINMENT INVES     |                    |             |                               |       |       |       |               | Derivative Master Account Number 080907VIRG   |
| VISION INTERMEDIATE MASTER FUND LTD                         |                    |             |                               |       |       |       |               | Derivative Master Account Number 101206VIS9   |
| VISIUM BALANCED FUND LP                                     |                    |             |                               |       |       |       |               | Derivative Master Account Number 092106BALY   |
| VISIUM BALANCED OFFSHORE FUND LTD                           |                    |             |                               |       |       |       |               | Derivative Master Account Number 092106BAL5   |
| VISIUM LONG BIAS FUND LP                                    |                    |             |                               |       |       |       |               | Derivative Master Account Number 092106BAL6   |
| VISIUM LONG BIAS OFFSHORE FUND LTD                          |                    |             |                               |       |       |       |               | Derivative Master Account Number 092106BAL7   |
| W&R INV MGMT / TARGET - MID CAP GROWTH PORTF OLIO           |                    |             |                               |       |       |       |               | Derivative Master Account Number 051007WADD   |
| W&R INV MGMT/ TARGET GLOBAL NATURAL RESOURCES               |                    |             |                               |       |       |       |               | Derivative Master Account Number 071906WAD9   |
| W&R TARGET ASSET STRATEGY FUND                              |                    |             |                               |       |       |       |               | Derivative Master Account Number 050506W005   |
| WADDELL & REED ADVISOR/ HIGH INCOME FUND INC.               |                    |             |                               |       |       |       |               | Derivative Master Account Number 052404HIFI   |



| Contract Counterparty                                     | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|---|-----------|-----------|-----------|------|-------|-----|---------|---|
| WADDELL & REED ADVISORS SELECT FD/ENERGY FUND             |           |           |           |      |       |     |         | Derivative Master Account Number 071906WAD7 |
| WADDELL & REED ADVISORS/ ACCUMULATIVE FUND                |           |           |           |      |       |     |         | Derivative Master Account Number 052404WRAF |
| WADDELL & REED ADVISORS/ ASSET STRATEGY FUND INC.         |           |           |           |      |       |     |         | Derivative Master Account Number 052404ASFI |
| WADDELL & REED ADVISORS/ BOND FUND                        |           |           |           |      |       |     |         | Derivative Master Account Number 052404WRBF |
| WADDELL & REED ADVISORS/ CORE INVESTMENT FUND             |           |           |           |      |       |     |         | Derivative Master Account Number 052404CIFD |
| WADDELL & REED ADVISORS/ DIVIDEND INCOME FUND             |           |           |           |      |       |     |         | Derivative Master Account Number 042606WAD5 |
| WADDELL & REED ADVISORS/ GLOBAL BOND FUND INC.            |           |           |           |      |       |     |         | Derivative Master Account Number 052404GBFI |
| WADDELL & REED ADVISORS/ GOVERNMENT SECURITIES FUND       |           |           |           |      |       |     |         | Derivative Master Account Number 052404FIGS |
| WADDELL & REED ADVISORS/ LIMITED-TERM BOND FUND           |           |           |           |      |       |     |         | Derivative Master Account Number 052404FILT |
| WADDELL & REED ADVISORS/ MUNICIPAL BOND FUND INC.         |           |           |           |      |       |     |         | Derivative Master Account Number 052404MBFI |
| WADDELL & REED ADVISORS/ MUNICIPAL HIGH INCOME FUND INC   |           |           |           |      |       |     |         | Derivative Master Account Number 042606WADD |
| WADDELL & REED ADVISORS/ NEW CONCEPTS FUND INC.           |           |           |           |      |       |     |         | Derivative Master Account Number 052404NCFI |
| WADDELL & REED ADVISORS/ RETIREMENT SHARES INC.           |           |           |           |      |       |     |         | Derivative Master Account Number 052404WRRS |
| WADDELL & REED ADVISORS/ SCIENCE AND TECHNOLOGY FUND      |           |           |           |      |       |     |         | Derivative Master Account Number 052404SATF |
| WADDELL & REED ADVISORS/ SMALL CAP FUND INC.              |           |           |           |      |       |     |         | Derivative Master Account Number 052404SCFI |
| WADDELL & REED ADVISORS/ TAX-MANAGED EQUITY FUND INC.     |           |           |           |      |       |     |         | Derivative Master Account Number 052404TMEF |
| WADDELL & REED ADVISORS/ VALUE FUND                       |           |           |           |      |       |     |         | Derivative Master Account Number 041306WADD |
| WADDELL & REED ADVISORS/ VANGUARD FUND INC.               |           |           |           |      |       |     |         | Derivative Master Account Number 052404VANG |
| WADDELL & REED ADVISORS/CONTININCOME FUND INC.            |           |           |           |      |       |     |         | Derivative Master Account Number 052404CIFI |
| WADDELL & REED BALANCED FUND                              |           |           |           |      |       |     |         | Derivative Master Account Number 012306WAD6 |
| WADDELL & REED DIVIDEND INCOME PORTFOLIO                  |           |           |           |      |       |     |         | Derivative Master Account Number 012306WADD |
| WADDELL & REED FINANCIAL INC RETIREMENT INCOME PLAN       |           |           |           |      |       |     |         | Derivative Master Account Number 010208WADD |
| WADDELL & REED INV MGMT CO A/C CUNDILL GLOBAL VALUE LP    |           |           |           |      |       |     |         | Derivative Master Account Number 071906WAD6 |
| WADDELL & REED INV MGMT CO A/C IVY BOND FUND              |           |           |           |      |       |     |         | Derivative Master Account Number 071906WAD5 |
| WADDELL & REED INV MGMT CO A/C IVY ENERGY FUND            |           |           |           |      |       |     |         | Derivative Master Account Number 071906WA14 |
| WADDELL & REED INV MGMT CO A/C IVY EUROPEAN OPPORTUNITIES |           |           |           |      |       |     |         | Derivative Master Account Number 071906WA15 |
| WADDELL & REED INV MGMT CO A/C IVY GLOB NAT RESOUR FD     |           |           |           |      |       |     |         | Derivative Master Account Number 071906WA16 |
| WADDELL & REED INV MGMT CO A/C IVY INTL BALANCED FUND     |           |           |           |      |       |     |         | Derivative Master Account Number 071906WA17 |

| Contract Counterparty                                     | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|---|-----------|-----------|-----------|------|-------|-----|---------|---|
| WADDELL & REED INV MGMT CO A/C IVY MORTGAGE SECUR FUND    |           |           |           |      |       |     |         | Derivative Master Account Number 071906WA18 |
| WADDELL & REED INV MGMT CO A/C IVY REAL ESTATE SECURITIES |           |           |           |      |       |     |         | Derivative Master Account Number 071906WA19 |
| WADDELL & REED INV MGMT CO A/C IVY SMALL CAP VALUE FUND   |           |           |           |      |       |     |         | Derivative Master Account Number 071906WA20 |
| WADDELL & REED INV MGMT CO A/C SCIENCE AND TECHNOLOGY FUN |           |           |           |      |       |     |         | Derivative Master Account Number 050107WA23 |
| WADDELL & REED INV MGMT CO A/C W&R TARGET ENERGY PORTFOLI |           |           |           |      |       |     |         | Derivative Master Account Number 071906WAD8 |
| WADDELL & REED INV MGMT CO A/C W&R TARGET SMALL CAP VALUE |           |           |           |      |       |     |         | Derivative Master Account Number 071906WADD |
| WADDELL & REED INV MGMT CO A/C WADDELL & REED ADVISORS    |           |           |           |      |       |     |         | Derivative Master Account Number 050107WADD |
| WADDELL & REED INV MGMT CO A/C WADDELL & REED TARGET MICR |           |           |           |      |       |     |         | Derivative Master Account Number 050107WA10 |
| WADDELL & REED INV MGMT CO MICRO CAP GROWTH PORTFOLIO     |           |           |           |      |       |     |         | Derivative Master Account Number 071906WA11 |
| WADDELL & REED INV MGMT CO MORTGAGE SECURITIES PORT       |           |           |           |      |       |     |         | Derivative Master Account Number 071906WA12 |
| WADDELL & REED INV MGMT CO TARGET/INTERNATIONAL VALUE     |           |           |           |      |       |     |         | Derivative Master Account Number 071906WA10 |
| WADDELL & REED INV MGMT CO TARGET/REAL ESTATE SEC PORT    |           |           |           |      |       |     |         | Derivative Master Account Number 071906WA13 |
| WADDELL & REED INV MGMT/W& R IVY HIGH INCOME FUND         |           |           |           |      |       |     |         | Derivative Master Account Number 083007WAD7 |
| WADDELL & REED IVY DIVIDEND INCOME FUND                   |           |           |           |      |       |     |         | Derivative Master Account Number 012306WAD9 |
| WADDELL & REED IVY INTERNATIONAL FUND                     |           |           |           |      |       |     |         | Derivative Master Account Number 012306WA10 |
| WADDELL & REED IVY INTERNATIONAL VALUE FUND               |           |           |           |      |       |     |         | Derivative Master Account Number 012306WA11 |
| WADDELL & REED IVY PACIFIC OPPORTUNITIES FUND             |           |           |           |      |       |     |         | Derivative Master Account Number 012306WA12 |
| WADDELL & REED IVY VALUE FUND                             |           |           |           |      |       |     |         | Derivative Master Account Number 012306WA13 |
| WADDELL & REED IVY/ CAPITAL APPRECIATION FUND             |           |           |           |      |       |     |         | Derivative Master Account Number 052404ITME |
| WADDELL & REED IVY/ MID-CAP GROWTH FUND                   |           |           |           |      |       |     |         | Derivative Master Account Number 052404IMCG |
| WADDELL & REED IVY/ASS ET STRATEGY FUND                   |           |           |           |      |       |     |         | Derivative Master Account Number 052404IASF |
| WADDELL & REED IVY/SCIENCE AND TECHNOLOGY FUND            |           |           |           |      |       |     |         | Derivative Master Account Number 012306WAD5 |
| WADDELL & REED TARGET VALUE FUND                          |           |           |           |      |       |     |         | Derivative Master Account Number 041306WAD5 |
| WADDELL & REED TARGET/ BALANCED PORTFOLIO                 |           |           |           |      |       |     |         | Derivative Master Account Number 052404WRBP |
| WADDELL & REED TARGET/ BOND PORTFOLIO                     |           |           |           |      |       |     |         | Derivative Master Account Number 052404BDPT |
| WADDELL & REED TARGET/ CORE EQUITY PORTFOLIO              |           |           |           |      |       |     |         | Derivative Master Account Number 052404CEPT |
| WADDELL & REED TARGET/ DIVIDEND INCOME PORTFOLIO          |           |           |           |      |       |     |         | Derivative Master Account Number 042606WAD7 |
| WADDELL & REED TARGET/ GROWTH PORTFOLIO                   |           |           |           |      |       |     |         | Derivative Master Account Number 052404GWTH |

| Contract Counterparty   | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|---|-----------|-----------|-----------|------|-------|-----|---------|---|
| WADDELL & REED TARGET/ HIGH INCOME PORTFOLIO  |           |           |           |      |       |     |         | Derivative Master Account Number 052404HIPT |
| WADDELL & REED TARGET/ INTERNATIONAL GROWTH PORTFOLIO                                 |           |           |           |      |       |     |         | Derivative Master Account Number 052404IGFI |
| WADDELL & REED TARGET/ LIMITED-TERM BOND PORTFOLIO                                    |           |           |           |      |       |     |         | Derivative Master Account Number 052404LTBP |
| WADDELL & REED TARGET/ SCIENCE AND TECHNOLOGY PORTFOL                                 |           |           |           |      |       |     |         | Derivative Master Account Number 052404SATP |
| WADDELL & REED TARGET/ SMALL CAP GROWTH PORTFOLIO                                     |           |           |           |      |       |     |         | Derivative Master Account Number 052404SCGP |
| WADDELL & REED TARGET/ VALUE PORTFOLIO  |           |           |           |      |       |     |         | Derivative Master Account Number 042606WAD6 |
| WADDELL & REED TARGET/AS SET STRATEGY PORTFOLIO                                       |           |           |           |      |       |     |         | Derivative Master Account Number 052404ASPT |
| WADDELL & REED/ VALUE PORTFOLIO   |           |           |           |      |       |     |         | Derivative Master Account Number 052404WRVP |
| WADDELL & REED/DIVIDEND INCOME FUND   |           |           |           |      |       |     |         | Derivative Master Account Number 052404SDIF |
| WADDELL & REED/VALUE FUND   |           |           |           |      |       |     |         | Derivative Master Account Number 052404SVFD |
| WALTER BUCKLEY  |           |           |           |      |       |     |         | Derivative Master Account Number 112607BUCK |
| WATERSTONE MARKET NEUTRAL MAC 51 LTD.   |           |           |           |      |       |     |         | Derivative Master Account Number 110504MC51 |
| WCG MASTER FUND LTD.  |           |           |           |      |       |     |         | Derivative Master Account Number 073107WCG8 |
| WEISS MSA /GUGGENHEIM ADVISORS/C GPC 79 LLC   |           |           |           |      |       |     |         | Derivative Master Account Number 060707GUGG |
| WEISS MULTI-STRATEGY PARTNERS LLC   |           |           |           |      |       |     |         | Derivative Master Account Number 060607WE18 |
| WELCH CAPITAL PARTNERS LLC A/C ENTREPRENURIAL FUND                                    |           |           |           |      |       |     |         | Derivative Master Account Number 040606WEL5 |
| WELCH CAPITAL PARTNERS LLC A/C TECHNOLOGY FUND  |           |           |           |      |       |     |         | Derivative Master Account Number 040606WEL7 |
| WELLINGTON 0642 / WTC-CTF MARKET NEUTRAL EMERGING MARKETS DEBT PORTFOLIO              |           |           |           |      |       |     |         | Derivative Master Account Number 072007WEL6 |
| WELLINGTON 0682/ WELLINGTON MANAGEMENT PORTFOLIOS (AUS) GLOBAL TOTAL RETURN PORTFOLIO |           |           |           |      |       |     |         | Derivative Master Account Number 072807WE15 |
| WELLINGTON 0773/ A/C IGUAZU MASTER INVESTORS (CAYMAN) LP                              |           |           |           |      |       |     |         | Derivative Master Account Number 101607WEL8 |
| WELLINGTON 0786 / GLOBAL LIBOR ALPHA FUND   |           |           |           |      |       |     |         | Derivative Master Account Number 120706WE12 |
| WELLINGTON 3479 / WTC-CIF GLOBAL BOND PORTFOLIO                                       |           |           |           |      |       |     |         | Derivative Master Account Number 071307WEL6 |
| WELLINGTON 34N9 / WMP LUX III DAS MARKET NEUTRAL EM DEBT                              |           |           |           |      |       |     |         | Derivative Master Account Number 072007WEL7 |
| WELLS CAPITAL MGMT INC A/C WELLS FARGO ADVANTAGE LARGREF WELLS FARGO LARGE CAP GROW   |           |           |           |      |       |     |         | Derivative Master Account Number 060106WEL5 |
| WELLS FARGO ADV SMALL CAP GROWTH FND/WELLS FARGO VAR TR                               |           |           |           |      |       |     |         | Derivative Master Account Number 022806WE18 |
| WELLS FARGO ADVANTAGE LAR GE COMPANY CORE FUND  |           |           |           |      |       |     |         | Derivative Master Account Number 022806WE11 |
| WELLS FARGO ADVANTAGE LAR GE COMPANY GROWTH FUND                                      |           |           |           |      |       |     |         | Derivative Master Account Number 022806WE13 |
| WELLS FARGO ADVANTAGE MUL TI CAP VALUE FUND   |           |           |           |      |       |     |         | Derivative Master Account Number 022806WE16 |

| Contract Counterparty                                  | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|--|-----------|-----------|-----------|------|-------|-----|---------|---|
| WELLS FARGO ADVANTAGE OPPORTUNITY FUND                 |           |           |           |      |       |     |         | Derivative Master Account Number 070105WFCM |
| WELLS STREET GLOBAL PARTNERS LP                        |           |           |           |      |       |     |         | Derivative Master Account Number 022007KGR5 |
| WELLS STREET OFFSHORE LTD                              |           |           |           |      |       |     |         | Derivative Master Account Number 022007KGR6 |
| WFFT/ WELLS FARGO ADVANTAGE ASSET ALLOCATION FUND      |           |           |           |      |       |     |         | Derivative Master Account Number 081506WE17 |
| WFFT/ WELLS FARGO ADVANTAGE DISCOVERY FUND             |           |           |           |      |       |     |         | Derivative Master Account Number 081506WE19 |
| WFFT/ WELLS FARGO ADVANTAGE EQUITY INCOME FUND         |           |           |           |      |       |     |         | Derivative Master Account Number 081506WE21 |
| WFFT/ WELLS FARGO ADVANTAGE MID CAP DISCIPLINED FUND   |           |           |           |      |       |     |         | Derivative Master Account Number 081506WE11 |
| WFFT/ WELLS FARGO ADVANTAGE SMALL CAP VALUE FUND       |           |           |           |      |       |     |         | Derivative Master Account Number 081506WE10 |
| WFFT/ WELLS FARGO ADVANTAGE SMALL/MID VALUE FUND       |           |           |           |      |       |     |         | Derivative Master Account Number 081506WEL5 |
| WFFT/ WELLS FARGO ADVANTAGE US VALUE FUND              |           |           |           |      |       |     |         | Derivative Master Account Number 081506WE12 |
| WFFT/WELLS FARGO ADVANTAGE COMMON STOCK FUND           |           |           |           |      |       |     |         | Derivative Master Account Number 081506WEL9 |
| WFFT/WELLS FARGO ADVANTAGE LARGE CAP GROWTH FUND       |           |           |           |      |       |     |         | Derivative Master Account Number 081506WE23 |
| WFFT/WELLS FARGO ADVANTAGE OPPORTUNITY FUND            |           |           |           |      |       |     |         | Derivative Master Account Number 081506WE15 |
| WFFT/WELLS FARGO ADVANTAGE SMALL CAP GROWTH FUND       |           |           |           |      |       |     |         | Derivative Master Account Number 081506WE24 |
| WFVT/ WELLS FARGO ADVANTAGE ASSET ALLOCATION FUND      |           |           |           |      |       |     |         | Derivative Master Account Number 081506WE18 |
| WFVT/ WELLS FARGO ADVANTAGE DISCOVERY FUND             |           |           |           |      |       |     |         | Derivative Master Account Number 081506WE20 |
| WFVT/ WELLS FARGO ADVANTAGE EQUITY INCOME FUND         |           |           |           |      |       |     |         | Derivative Master Account Number 081506WE22 |
| WFVT/ WELLS FARGO ADVANTAGE MULTI CAP VALUE FUND       |           |           |           |      |       |     |         | Derivative Master Account Number 081506WELL |
| WFVT/ WELLS FARGO ADVANTAGE SMALL/MID VALUE FUND       |           |           |           |      |       |     |         | Derivative Master Account Number 081506WEL6 |
| WFVT/WELLS FARGO ADVANTAGE COMMON STOCK FUND           |           |           |           |      |       |     |         | Derivative Master Account Number 081506WEL8 |
| WFVT/WELLS FARGO ADVANTAGE OPPORTUNITY FUND            |           |           |           |      |       |     |         | Derivative Master Account Number 081506WE16 |
| WFVT/WELLS FARGO ADVANTAGE SMALL CAP GROWTH FUND       |           |           |           |      |       |     |         | Derivative Master Account Number 081506WE25 |
| WHITE MOUNTAINS LIFE REINSURANCE (BERMUDA) LTD         |           |           |           |      |       |     |         | Derivative Master Account Number 103106WHIT |
| WHITE RIVER PARTNERS LP                                |           |           |           |      |       |     |         | Derivative Master Account Number 081506WH13 |
| WHITEBOX DIVERSIFIED CONVERTIBLE ARBITRAGE PARTNERS LP |           |           |           |      |       |     |         | Derivative Master Account Number 081506WHI7 |
| WHITEBOX HEDGED HIGH YIELD PARTNERS LP                 |           |           |           |      |       |     |         | Derivative Master Account Number 081506WHI5 |
| WHITEBOX STATISTICAL ARBITRAGE PARTNERS LP             |           |           |           |      |       |     |         | Derivative Master Account Number 102706WHIT |
| WHITEBOXN CONVERTIBLE ARBITRAGE PARNTERS LP            |           |           |           |      |       |     |         | Derivative Master Account Number 081506WHI9 |
| WILLIAM HARWELL LYON 1987 TRUS                         |           |           |           |      |       |     |         | Derivative Master Account Number 091505WLTR |

| Contract Counterparty   | Address 1 | Address 2 | Address 3 | City | State | Zip | Country | Contract Description                        |
|---|-----------|-----------|-----------|------|-------|-----|---------|---|
| WILLIAM PATRICK MCGINNIS REVOCABLE TRUST                                      |           |           |           |      |       |     |         | Derivative Master Account Number 111605WIL5 |
| WILLIARD M HUNTER 2002 REVOCABLE TRUST  |           |           |           |      |       |     |         | Derivative Master Account Number 013107WILL |
| WILSHIRE INTL MASTER FD SPC-GUGG ALPHA SEG PORT                               |           |           |           |      |       |     |         | Derivative Master Account Number 072208GUGG |
| WIMBLEDON SCHONFELD MULTI-STRATEGY MASTER FUND SPC OBO SEGRAGATED PORTFOLIO A |           |           |           |      |       |     |         | Derivative Master Account Number 083006SCHO |
| WIMBLEDON SCHONFELD MULTI-STRATEGY MASTER FUND SPC OBO SEGREGATED PORTFOLIO B |           |           |           |      |       |     |         | Derivative Master Account Number 090106SCH7 |
| WIMBLEDON SCHONFELD MULTI-STRATEGY MASTER FUND SPC OBO SEGREGATED PORTFOLIO C |           |           |           |      |       |     |         | Derivative Master Account Number 091406SCHO |
| WINTERGREEN FUND INC  |           |           |           |      |       |     |         | Derivative Master Account Number 083006WIN5 |
| WINTERGREEN PARTNERS FUND LP  |           |           |           |      |       |     |         | Derivative Master Account Number 083006WI15 |
| WINTERGREEN PARTNERS OFFSHORE MASTER FUND LTD                                 |           |           |           |      |       |     |         | Derivative Master Account Number 083006WIN7 |
| XI ASSET A/C XI CAPITAL OFFSHORE FUND   |           |           |           |      |       |     |         | Derivative Master Account Number 041806XIAS |
| YANCEY L MCCOLLUM   |           |           |           |      |       |     |         | Derivative Master Account Number 011708MCCO |
| YORK CAPITAL MANAGEMENT A/C YORK EURO FOCUS MF                                |           |           |           |      |       |     |         | Derivative Master Account Number 102507YOR5 |
| YORK CAPITAL MANAGEMENT A/C YORK EURO OPP MF                                  |           |           |           |      |       |     |         | Derivative Master Account Number 102507YORK |
| YORK CREDIT OPPORTUNITIES FUND  |           |           |           |      |       |     |         | Derivative Master Account Number 071907YORK |
| YORK GLOBAL VALUE PARTNERS LP   |           |           |           |      |       |     |         | Derivative Master Account Number 072007YOR5 |

B6H (Official Form 6H) (12/07)

In re Lehman Brothers OTC Derivatives Inc.,  
Debtor

Case No. 08-13893 (JMP)  
(if known)

## SCHEDULE H - CODEBTORS

Provide the information requested concerning any person or entity, other than a spouse in a joint case, that is also liable on any debts listed by the debtor in the schedules of creditors. Include all guarantors and co-signers. If the debtor resides or resided in a community property state, commonwealth, or territory (including Alaska, Arizona, California, Idaho, Louisiana, Nevada, New Mexico, Puerto Rico, Texas, Washington, or Wisconsin) within the eight year period immediately preceding the commencement of the case, identify the name of the debtor's spouse and of any former spouse who resides or resided with the debtor in the community property state, commonwealth, or territory. Include all names used by the nondebtor spouse during the eight years immediately preceding the commencement of this case. If a minor child is a codebtor or a creditor, state the child's initials and the name and address of the child's parent or guardian, such as "A.B., a minor child, by John Doe, guardian." Do not disclose the child's name. See 11 U.S.C. § 112; Fed. Bankr. P. 1007(m).

☐ Check this box if debtor has no codebtors.

| NAME AND ADDRESS OF CODEBTOR   | NAME AND ADDRESS OF CREDITOR |
|--|------------------------------|
| Please refer to the Debtors' Global Notes and Statement of Limitations, Methods and Disclaimer Regarding the Debtors' Schedules of Assets and Liabilities and Statements of Financial Affairs attached hereto. |                              |

B6 Declaration (Official Form 6 - Declaration) (12/07)

In re Lehman Brothers OTC Derivatives Inc.  
Debtor

Case No. 08-13893 (JMP)  
(if known)

## DECLARATION CONCERNING DEBTOR'S SCHEDULES

### DECLARATION UNDER PENALTY OF PERJURY BY INDIVIDUAL DEBTOR

I declare under penalty of perjury that I have read the foregoing summary and schedules, consisting of \_\_\_\_\_ sheets, and that they are true and correct to the best of my knowledge, information, and belief.

Date \_\_\_\_\_

Signature: \_\_\_\_\_  
Debtor

Date \_\_\_\_\_

Signature: \_\_\_\_\_  
(Joint Debtor, if any)

[If joint case, both spouses must sign.]

### DECLARATION AND SIGNATURE OF NON-ATTORNEY BANKRUPTCY PETITION PREPARER (See 11 U.S.C. § 110)

I declare under penalty of perjury that: (1) I am a bankruptcy petition preparer as defined in 11 U.S.C. § 110; (2) I prepared this document for compensation and have provided the debtor with a copy of this document and the notices and information required under 11 U.S.C. §§ 110(b), 110(h) and 342(b); and, (3) if rules or guidelines have been promulgated pursuant to 11 U.S.C. § 110(h) setting a maximum fee for services chargeable by bankruptcy petition preparers, I have given the debtor notice of the maximum amount before preparing any document for filing for a debtor or accepting any fee from the debtor, as required by that section.

Printed or Typed Name and Title, if any,  
of Bankruptcy Petition Preparer

Social Security No.  
(Required by 11 U.S.C. § 110.)

If the bankruptcy petition preparer is not an individual, state the name, title (if any), address, and social security number of the officer, principal, responsible person, or partner who signs this document.

Address

X \_\_\_\_\_  
Signature of Bankruptcy Petition Preparer

\_\_\_\_\_ Date

Names and Social Security numbers of all other individuals who prepared or assisted in preparing this document, unless the bankruptcy petition preparer is not an individual:

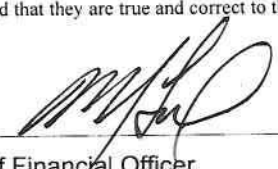
If more than one person prepared this document, attach additional signed sheets conforming to the appropriate Official Form for each person.

A bankruptcy petition preparer's failure to comply with the provisions of title 11 and the Federal Rules of Bankruptcy Procedure may result in fines or imprisonment or both. 11 U.S.C. § 110; 18 U.S.C. § 156.

### DECLARATION UNDER PENALTY OF PERJURY ON BEHALF OF A CORPORATION OR PARTNERSHIP

I, the Chief Financial Officer [the president or other officer or an authorized agent of the corporation or a member or an authorized agent of the partnership] of the corporation [corporation or partnership] named as debtor in this case, declare under penalty of perjury that I have read the foregoing summary and schedules, consisting of \_\_\_\_\_ sheets (Total shown on summary page plus 1), and that they are true and correct to the best of my knowledge, information, and belief.

Date 03/11/2009

Signature:   
William Fox, Chief Financial Officer  
[Print or type name of individual signing on behalf of debtor.]

[An individual signing on behalf of a partnership or corporation must indicate position or relationship to debtor.]

Penalty for making a false statement or concealing property: Fine of up to \$500,000 or imprisonment for up to 5 years or both. 18 U.S.C. §§ 152 and 3571.